



Daily MTM Report

Daily summary for 06/11/2009

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			7.33900	7.44400			0.00	0	0.00
R155 On 31/08/2011 Bond			7.35000	7.42000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.28000	8.35000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.89000	8.95500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.34000	8.41000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.82000	8.89000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.83000	8.89000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.40000	8.46500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.00000	9.06000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.00500	9.06500			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			8.55500	8.62000			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.55770	7.65630		20.14	130,068,017.00	17,210	342,307.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		428.00000	351	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		72.00000	93	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		234.00000	179	20.43	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		178.00000	221	20.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		209.00000	160	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		202.00000	252	20.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		88.00000	64	23.03	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		482.00000	556	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		169.00000	127	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		263.00000	320	21.30	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		109.00000	80	22.45	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		403.00000	473	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		41.00000	29	25.06	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		785.00000	871	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		109.00000	80	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		403.00000	473	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,356.00000	4,258	42.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	42.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		323.00000	254	20.26	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		117.00000	147	20.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		292.00000	226	20.20	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		135.00000	168	20.20	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		152.00000	114	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		295.00000	356	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		71.00000	51	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		564.00000	643	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		152.00000	114	21.59	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		295.00000	356	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		136.00000	101	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		330.00000	394	21.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		2.00000	2	32.69	0.00	0	10,191.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		2,246.00000	2,344	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		98.00000	72	22.74	0.00	0	2,670.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		442.00000	514	22.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.25	Call			467.00000	387	20.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			61.00000	79	20.51	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			262.00000	200	20.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			156.00000	192	20.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			122.00000	90	22.17	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			366.00000	433	22.17	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			679.00000	589	20.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			22.00000	31	20.82	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			392.00000	317	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			85.00000	109	20.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			188.00000	143	21.01	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			231.00000	285	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			548.00000	463	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			42.00000	55	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			507.00000	424	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			50.00000	66	20.57	0.00	0	5,100.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			357.00000	284	20.32	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			100.00000	127	20.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			57.00000	40	24.19	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			651.00000	733	24.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			323.00000	254	20.26	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			117.00000	147	20.26	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			262.00000	200	20.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			156.00000	192	20.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			169.00000	127	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			263.00000	320	21.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			46.00000	32	24.77	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			739.00000	825	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			188.00000	143	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			231.00000	285	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			9.00000	6	29.69	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,552.00000	1,648	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	40.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,544.00000	4,642	40.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	47.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,744.00000	5,842	47.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	50.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,944.00000	7,042	50.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			15.00000	10	27.96	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,259.00000	1,353	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			79.00000	57	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			523.00000	599	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			63.00000	45	23.90	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			607.00000	688	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			63.00000	45	23.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.20	Put		607.00000	688	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call		0.00000	0	45.03	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put		5,344.00000	5,442	45.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		1.00000	0	34.49	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,894.00000	2,993	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	41.27	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,644.00000	4,742	41.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		88.00000	64	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		482.00000	556	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		18.00000	12	27.38	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		1,162.00000	1,255	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		22.00000	15	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		1,066.00000	1,158	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		51.00000	36	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		695.00000	778	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		33.00000	23	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		877.00000	966	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		30.00000	21	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		924.00000	1,013	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		37.00000	26	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		831.00000	918	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		51.00000	36	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		695.00000	778	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		37.00000	26	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		831.00000	918	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		46.00000	32	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		739.00000	825	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		5.00000	4	31.43	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,849.00000	1,946	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		30.00000	21	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		924.00000	1,013	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		27.00000	19	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		971.00000	1,061	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		27.00000	19	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		971.00000	1,061	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		20.00000	14	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		1,114.00000	1,206	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		24.00000	17	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		1,018.00000	1,109	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		14.00000	9	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,307.00000	1,402	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		15.00000	10	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,259.00000	1,353	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		16.00000	11	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,210.00000	1,304	27.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.70	Call			22.00000	15	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,066.00000	1,158	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			12.00000	8	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,356.00000	1,451	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			9.00000	6	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,503.00000	1,599	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			7.00000	5	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,651.00000	1,747	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			6.00000	4	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,750.00000	1,846	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			6.00000	4	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,799.00000	1,896	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			7.00000	5	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,651.00000	1,747	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			5.00000	3	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,899.00000	1,996	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			6.00000	4	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,799.00000	1,896	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			3.00000	2	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,147.00000	2,244	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1.00000	1	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,495.00000	2,593	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			2.00000	1	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,346.00000	2,444	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			3.00000	2	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,196.00000	2,294	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			3.00000	2	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,196.00000	2,294	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			2.00000	1	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,395.00000	2,493	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1.00000	1	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,695.00000	2,793	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1.00000	0	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,794.00000	2,893	34.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1.00000	0	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,844.00000	2,943	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1.00000	0	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,944.00000	3,043	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			0.00000	0	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,144.00000	3,243	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,394.00000	3,492	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			0.00000	0	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,344.00000	3,442	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			0.00000	0	35.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,244.00000	3,342	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1.00000	1	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,645.00000	2,743	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1.00000	1	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,745.00000	2,843	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			0.00000	0	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,994.00000	3,093	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,094.00000	3,193	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			0.00000	0	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,144.00000	3,243	35.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1.00000	1	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,545.00000	2,643	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			2.00000	1	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,445.00000	2,543	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1.00000	0	34.49	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,894.00000	2,993	34.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			0.00000	0	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			3,044.00000	3,143	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			2.00000	1	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,445.00000	2,543	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			0.00000	0	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,494.00000	3,592	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			0.00000	0	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,444.00000	3,542	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,644.00000	3,742	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			0.00000	0	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,544.00000	3,642	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	41.27	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,644.00000	4,742	41.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			0.00000	0	37.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,944.00000	4,042	37.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			0.00000	0	37.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,844.00000	3,942	37.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			0.00000	0	39.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,344.00000	4,442	39.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			0.00000	0	41.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,744.00000	4,842	41.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	43.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,144.00000	5,242	43.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			0.00000	0	46.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,544.00000	5,642	46.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	39.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,244.00000	4,342	39.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.70	Call			0.00000	0	43.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			5,044.00000	5,142	43.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	45.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,444.00000	5,542	45.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			10.00000	7	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,454.00000	1,549	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			4.00000	2	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,047.00000	2,145	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	40.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,444.00000	4,542	40.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	46.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,644.00000	5,742	46.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			5.00000	3	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,948.00000	2,045	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1.00000	1	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,545.00000	2,643	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	0	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,744.00000	3,842	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	42.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,944.00000	5,042	42.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			18.00000	12	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,162.00000	1,255	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	38.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,144.00000	4,242	38.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	48.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,944.00000	6,042	48.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	42.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,844.00000	4,942	42.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	45.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,444.00000	5,542	45.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	48.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,044.00000	6,142	48.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	38.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,044.00000	4,142	38.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	44.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,244.00000	5,342	44.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	47.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,844.00000	5,942	47.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	43.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,144.00000	5,242	43.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			7.00000	5	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,700.00000	1,797	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			2.00000	1	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,296.00000	2,394	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	38.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.75	Put		4,094.00000	4,192	38.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	41.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,694.00000	4,792	41.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		0.00000	0	44.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		5,294.00000	5,392	44.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		0.00000	0	47.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,894.00000	5,992	47.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		0.00000	0	38.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		4,144.00000	4,242	38.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		8.00000	5	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,602.00000	1,698	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		0.00000	0	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,394.00000	3,492	35.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		0.00000	0	37.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,994.00000	4,092	37.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	41.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,594.00000	4,692	41.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	44.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,194.00000	5,292	44.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		10.00000	7	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,454.00000	1,549	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	40.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,444.00000	4,542	40.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		3.00000	2	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,097.00000	2,194	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		0.00000	0	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,294.00000	3,392	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		0.00000	0	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,894.00000	3,992	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	40.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,494.00000	4,592	40.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	46.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,594.00000	5,692	46.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,644.00000	3,742	36.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		16.00000	11	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,210.00000	1,304	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		0.00000	0	36.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,594.00000	3,692	36.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	38.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,194.00000	4,292	38.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		9.00000	6	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,552.00000	1,648	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		0.00000	0	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,694.00000	3,792	36.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.95	Call			0.00000	0	39.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,294.00000	4,392	39.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			0.00000	0	42.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,894.00000	4,992	42.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	48.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			6,094.00000	6,192	48.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	39.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,244.00000	4,342	39.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	48.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,244.00000	6,342	48.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	48.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,144.00000	6,242	48.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	38.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,194.00000	4,292	38.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	42.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,794.00000	4,892	42.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	48.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,994.00000	6,092	48.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	48.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,344.00000	6,442	48.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	37.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,994.00000	4,092	37.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	44.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,194.00000	5,292	44.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	48.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,394.00000	6,492	48.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	47.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,794.00000	5,892	47.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	46.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,694.00000	5,792	46.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			24.00000	17	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,018.00000	1,109	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	43.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,994.00000	5,092	43.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,394.00000	5,492	45.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			507.00000	424	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			50.00000	66	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			14.00000	9	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,307.00000	1,402	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			0.00000	0	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,194.00000	3,293	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,894.00000	3,992	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	46.91	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	13.35	Put		5,694.00000	5,792	46.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		770.00000	678	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		14.00000	20	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		188.00000	143	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		231.00000	285	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		817.00000	724	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		11.00000	16	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		1.00000	1	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,495.00000	2,593	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		724.00000	633	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		18.00000	25	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		1.00000	1	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,595.00000	2,693	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	41.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,694.00000	4,792	41.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		724.00000	633	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		18.00000	25	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		865.00000	770	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		8.00000	13	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,106.00000	4,008	42.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	42.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,606.00000	2,508	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		0.00000	0	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,109.00000	1,011	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		3.00000	3	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,894.00000	7,992	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,856.00000	2,758	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,358.00000	1,259	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		1.00000	1	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		0.00000	0	51.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,644.00000	7,742	51.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		0.00000	0	43.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,994.00000	5,092	43.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		2,656.00000	2,558	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		0.00000	0	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		1,657.00000	1,558	26.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		1.00000	1	26.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,857.00000	1,758	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		0.00000	0	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		0.00000	0	51.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		7,494.00000	7,592	51.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		2,906.00000	2,808	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		0.00000	0	32.96	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	5.75	Call			1,907.00000	1,808	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			0.00000	0	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			913.00000	818	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			7.00000	10	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	51.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,594.00000	7,692	51.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,806.00000	2,708	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,807.00000	1,708	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			0.00000	0	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	51.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,694.00000	7,792	51.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,756.00000	2,658	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,757.00000	1,658	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			0.00000	0	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	51.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,744.00000	7,842	51.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,006.00000	2,908	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,006.00000	1,908	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			0.00000	0	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,010.00000	914	21.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			4.00000	6	21.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,056.00000	2,958	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,056.00000	1,958	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			0.00000	0	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,059.00000	962	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			3.00000	4	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	51.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,444.00000	7,542	51.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,206.00000	3,108	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,206.00000	2,108	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,208.00000	1,110	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			2.00000	2	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			2.00000	1	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,296.00000	2,394	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	50.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,294.00000	7,392	50.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,306.00000	3,208	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,306.00000	2,208	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 14/12/2009 Currency Future	5.35	Put			0.00000	0	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,308.00000	1,209	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			1.00000	2	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	50.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,194.00000	7,292	50.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,356.00000	3,258	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,356.00000	2,258	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	50.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,144.00000	7,242	50.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,406.00000	3,308	36.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	36.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,406.00000	2,308	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,407.00000	1,309	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			1.00000	1	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	50.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,094.00000	7,192	50.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,256.00000	3,158	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,256.00000	2,158	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,258.00000	1,160	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			2.00000	2	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	50.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,244.00000	7,342	50.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,606.00000	3,508	37.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	37.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,607.00000	1,508	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			1.00000	1	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			634.00000	546	20.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			28.00000	38	20.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	49.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,894.00000	6,992	49.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,706.00000	3,608	38.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	38.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,706.00000	2,608	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,707.00000	1,608	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			0.00000	0	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	36.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,794.00000	3,892	36.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	49.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,794.00000	6,892	49.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	48.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,294.00000	6,392	48.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,294.00000	8,392	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	39.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,394.00000	4,492	39.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,394.00000	8,492	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,506.00000	3,408	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,506.00000	2,408	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,507.00000	1,409	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			1.00000	1	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	49.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,494.00000	6,592	49.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,494.00000	8,592	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	49.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,594.00000	6,692	49.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,594.00000	8,692	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,456.00000	3,358	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,456.00000	2,358	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,457.00000	1,359	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			1.00000	1	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,544.00000	6,642	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,544.00000	8,642	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	49.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,744.00000	6,842	49.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,744.00000	8,842	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,794.00000	8,892	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,156.00000	3,058	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,156.00000	2,058	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			0.00000	0	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,159.00000	1,061	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			2.00000	3	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	49.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,844.00000	6,942	49.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,844.00000	8,942	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	49.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,644.00000	6,742	49.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,644.00000	8,742	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,656.00000	3,558	38.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	38.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,344.00000	8,442	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,806.00000	3,708	39.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	39.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	48.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,194.00000	6,292	48.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,194.00000	8,292	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,556.00000	3,458	37.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	37.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,556.00000	2,458	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			0.00000	0	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,557.00000	1,458	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			1.00000	1	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			590.00000	504	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			34.00000	46	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	49.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,444.00000	6,542	49.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,444.00000	8,542	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,756.00000	3,658	39.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	39.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,244.00000	8,342	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	49.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,694.00000	6,792	49.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,694.00000	8,792	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			3,856.00000	3,758	39.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	39.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,856.00000	2,758	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,857.00000	1,758	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			0.00000	0	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			865.00000	770	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			8.00000	13	21.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,144.00000	8,242	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,906.00000	3,808	40.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	40.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,094.00000	8,192	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			4,006.00000	3,908	41.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	41.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			4.00000	3	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			1,998.00000	2,095	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			7,994.00000	8,092	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			4,056.00000	3,958	41.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	41.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			5.00000	3	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,948.00000	2,045	31.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			7,944.00000	8,042	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,956.00000	3,858	40.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	40.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,956.00000	2,858	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,957.00000	1,858	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			0.00000	0	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			961.00000	865	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			5.00000	8	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			4.00000	2	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,047.00000	2,145	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,044.00000	8,142	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,106.00000	4,008	42.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	42.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			3,106.00000	3,008	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			2,106.00000	2,008	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			0.00000	0	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,109.00000	1,011	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			3.00000	3	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			4,156.00000	4,058	42.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	42.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	51.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			7,844.00000	7,942	51.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,206.00000	4,108	42.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	42.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,206.00000	3,108	34.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,206.00000	2,108	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		0.00000	0	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,208.00000	1,110	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		2.00000	2	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	51.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,794.00000	7,892	51.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Call		4,256.00000	4,158	42.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Put		0.00000	0	42.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Call		4,306.00000	4,208	42.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Put		0.00000	0	42.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.68570	7.78630		20.29	1,990,596.30	259	31,078.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		723.00000	644	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		137.00000	158	19.78	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		398.00000	344	20.49	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		362.00000	408	20.49	0.00	0	100.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		375.00000	325	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		389.00000	440	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		166.00000	142	24.01	142,000.00	1	1.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		980.00000	1,057	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		356.00000	308	20.91	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		420.00000	473	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		530.00000	462	20.08	0.00	0	114.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		243.00000	276	20.08	0.00	0	200.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		289.00000	249	21.74	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		553.00000	613	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		274.00000	236	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		588.00000	650	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		120.00000	103	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,284.00000	1,368	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,386.00000	4,286	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		621.00000	548	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		185.00000	212	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		338.00000	292	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		452.00000	506	21.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		321.00000	277	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		484.00000	541	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		159.00000	136	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		1,022.00000	1,100	24.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		24.00000	20	32.44	0.00	0	16,608.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,288.00000	3,385	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		8.00000	6	33.75	0.00	0	27,543.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,522.00000	4,621	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		304.00000	262	21.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.00	Put			518.00000	577	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			101.00000	87	26.29	0.00	0	16,608.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,465.00000	1,551	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			59.00000	50	29.00	0.00	0	27,543.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,123.00000	2,215	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			183.00000	157	23.60	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			897.00000	971	23.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			759.00000	678	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			123.00000	143	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			422.00000	363	20.29	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			336.00000	377	20.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			193.00000	165	23.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			856.00000	929	23.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			913.00000	826	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			76.00000	90	19.53	0.00	0	500.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			448.00000	386	20.24	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			311.00000	350	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			235.00000	202	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			699.00000	766	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			796.00000	714	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			110.00000	128	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			474.00000	410	20.19	0.00	0	27.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			287.00000	324	20.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			224.00000	192	22.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			737.00000	806	22.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			873.00000	788	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			87.00000	102	19.58	0.00	0	4,005.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			501.00000	435	20.13	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			265.00000	300	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			995.00000	906	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			59.00000	70	19.43	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			501.00000	435	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			265.00000	300	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			559.00000	489	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			223.00000	254	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			151.00000	130	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			1,065.00000	1,144	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			260.00000	224	22.15	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			624.00000	688	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			422.00000	363	20.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			336.00000	377	20.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			213.00000	182	22.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			776.00000	847	22.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			69.00000	59	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,932.00000	2,024	28.36	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	8.20	Call			247.00000	213	22.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			661.00000	727	22.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			202.00000	173	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			816.00000	888	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			175.00000	149	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			938.00000	1,014	23.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			144.00000	124	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,108.00000	1,188	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			126.00000	108	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,240.00000	1,322	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			110.00000	95	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,374.00000	1,459	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			120.00000	103	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,284.00000	1,368	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			132.00000	113	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,195.00000	1,277	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			90.00000	77	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,603.00000	1,691	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			83.00000	71	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,697.00000	1,786	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			74.00000	64	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,838.00000	1,928	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			80.00000	69	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,743.00000	1,833	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			69.00000	59	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,932.00000	2,024	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			18.00000	16	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,732.00000	3,830	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			71.00000	61	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,885.00000	1,976	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			57.00000	48	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,170.00000	2,263	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			50.00000	43	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,314.00000	2,407	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			41.00000	35	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,555.00000	2,649	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			48.00000	41	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,362.00000	2,455	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			54.00000	46	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,218.00000	2,311	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			54.00000	46	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,218.00000	2,311	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			46.00000	39	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,410.00000	2,504	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			46.00000	39	29.86	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	10.15	Put		2,410.00000	2,504	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		35.00000	30	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,749.00000	2,844	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		34.00000	29	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,798.00000	2,893	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		37.00000	31	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,700.00000	2,795	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		33.00000	28	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,847.00000	2,942	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		30.00000	25	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,993.00000	3,089	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		25.00000	21	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,239.00000	3,335	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		21.00000	18	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,485.00000	3,582	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		22.00000	19	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,436.00000	3,533	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		23.00000	20	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,337.00000	3,434	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		23.00000	19	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,386.00000	3,484	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		28.00000	23	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,091.00000	3,188	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		29.00000	24	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,042.00000	3,139	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		26.00000	22	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,190.00000	3,286	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		24.00000	20	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,288.00000	3,385	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		27.00000	23	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,140.00000	3,237	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		31.00000	26	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,944.00000	3,040	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		33.00000	28	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,847.00000	2,942	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		29.00000	24	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,042.00000	3,139	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		21.00000	17	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,534.00000	3,632	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		19.00000	16	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,673.00000	3,770	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		20.00000	17	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,584.00000	3,681	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		20.00000	17	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,584.00000	3,681	33.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.40	Call		19.00000	16	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,633.00000	3,731	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		17.00000	14	34.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,881.00000	3,979	34.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		19.00000	16	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,683.00000	3,780	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		16.00000	13	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,980.00000	4,077	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		18.00000	15	33.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,782.00000	3,879	33.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		17.00000	15	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,831.00000	3,929	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		64.00000	55	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		2,028.00000	2,119	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		50.00000	43	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,314.00000	2,407	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		43.00000	36	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,506.00000	2,601	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		40.00000	34	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,603.00000	2,698	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		6.00000	4	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,769.00000	4,869	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		77.00000	66	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,790.00000	1,880	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		17.00000	15	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,831.00000	3,929	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		1.00000	1	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,915.00000	6,015	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		86.00000	74	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,650.00000	1,738	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		28.00000	23	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,091.00000	3,188	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		1.00000	1	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,765.00000	5,865	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		93.00000	80	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,557.00000	1,644	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		2.00000	1	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,665.00000	5,765	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		97.00000	83	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,511.00000	1,598	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		23.00000	20	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,337.00000	3,434	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		2.00000	1	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,615.00000	5,716	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		106.00000	91	26.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,419.00000	1,505	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		2.00000	1	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,516.00000	5,616	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		15.00000	11	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		4,078.00000	4,176	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		1.00000	1	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		6,165.00000	6,265	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		66.00000	57	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,980.00000	2,072	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		16.00000	14	34.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,930.00000	4,028	34.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		16.00000	12	34.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,029.00000	4,127	34.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		1.00000	1	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		6,115.00000	6,215	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		15.00000	11	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		4,078.00000	4,176	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		13.00000	10	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		4,177.00000	4,274	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		11.00000	9	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		4,275.00000	4,373	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		1.00000	1	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		6,364.00000	6,465	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		62.00000	52	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		2,075.00000	2,167	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		21.00000	17	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,534.00000	3,632	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		16.00000	12	34.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,029.00000	4,127	34.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		14.00000	11	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,127.00000	4,225	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		1.00000	1	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,214.00000	6,315	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		1.00000	1	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,015.00000	6,115	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		90.00000	77	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,603.00000	1,691	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		1.00000	1	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,715.00000	5,815	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		138.00000	118	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,152.00000	1,232	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		2.00000	2	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,416.00000	5,516	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		32.00000	27	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,895.00000	2,991	31.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.15	Call			23.00000	19	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,386.00000	3,484	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			2.00000	1	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,566.00000	5,666	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			27.00000	23	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,140.00000	3,237	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			19.00000	16	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,633.00000	3,731	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			1.00000	1	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,815.00000	5,915	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			34.00000	29	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,798.00000	2,893	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			32.00000	27	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,895.00000	2,991	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			2.00000	2	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,466.00000	5,566	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			115.00000	99	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,329.00000	1,413	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			1.00000	1	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,865.00000	5,965	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			2.00000	2	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,366.00000	5,466	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			38.00000	32	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,652.00000	2,747	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			3.00000	2	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,217.00000	5,317	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			40.00000	34	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,603.00000	2,698	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			3.00000	2	33.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,167.00000	5,267	33.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			4.00000	3	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,067.00000	5,167	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			44.00000	38	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,458.00000	2,552	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			41.00000	35	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,555.00000	2,649	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			4.00000	3	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,117.00000	5,217	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			52.00000	44	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,266.00000	2,359	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			6.00000	5	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,720.00000	4,819	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			62.00000	52	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,075.00000	2,167	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			7.00000	5	33.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,621.00000	4,720	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		321.00000	277	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		484.00000	541	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		8.00000	6	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,571.00000	4,670	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		48.00000	41	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,362.00000	2,455	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		44.00000	38	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,458.00000	2,552	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		5.00000	4	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,918.00000	5,018	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		59.00000	50	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,123.00000	2,215	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		7.00000	5	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,670.00000	4,769	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		66.00000	57	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,980.00000	2,072	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		80.00000	69	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,743.00000	1,833	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		8.00000	6	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,571.00000	4,670	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		86.00000	74	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,650.00000	1,738	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		9.00000	7	33.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,472.00000	4,571	33.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,136.00000	4,036	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,638.00000	2,537	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		2.00000	2	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,174.00000	1,077	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		38.00000	42	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		5.00000	4	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,869.00000	4,968	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		0.00000	0	35.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,864.00000	7,965	35.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,887.00000	2,787	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		1.00000	1	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,408.00000	1,310	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		22.00000	25	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		0.00000	0	35.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,614.00000	7,715	35.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		654.00000	579	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		168.00000	193	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		106.00000	91	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,419.00000	1,505	26.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.20	Call		97.00000	83	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,511.00000	1,598	26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		71.00000	61	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,885.00000	1,976	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		12.00000	9	34.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,226.00000	4,324	34.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,688.00000	2,587	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		1.00000	2	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,697.00000	1,598	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		11.00000	13	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		11.00000	8	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,324.00000	4,423	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		3.00000	2	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,316.00000	5,416	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		2,837.00000	2,737	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		1.00000	1	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		1,844.00000	1,745	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		8.00000	9	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		1,893.00000	1,794	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		7.00000	8	22.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		954.00000	866	19.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		67.00000	80	19.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		2,937.00000	2,837	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		1.00000	1	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		1,942.00000	1,843	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		6.00000	7	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		2,738.00000	2,637	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		1.00000	1	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		1,746.00000	1,647	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		10.00000	11	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		834.00000	750	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		98.00000	115	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,037.00000	2,936	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		1.00000	1	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,041.00000	1,941	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		5.00000	6	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,083.00000	989	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		46.00000	53	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,087.00000	2,986	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		1.00000	1	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,091.00000	1,991	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		4.00000	5	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,128.00000	1,032	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		42.00000	46	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		9.00000	7	33.84	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	12.20	Put			4,423.00000	4,521	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,237.00000	3,136	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			0.00000	1	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,240.00000	2,139	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			3.00000	4	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,267.00000	1,170	19.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			30.00000	34	19.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			3.00000	2	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,267.00000	5,366	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,287.00000	3,186	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			0.00000	0	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,289.00000	2,189	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			3.00000	3	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,314.00000	1,216	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			27.00000	31	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,387.00000	3,286	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			0.00000	0	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,389.00000	2,289	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			3.00000	3	25.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			590.00000	518	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			203.00000	232	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,337.00000	3,236	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			0.00000	0	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,339.00000	2,239	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			3.00000	3	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,361.00000	1,263	20.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			24.00000	27	20.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			559.00000	489	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			223.00000	254	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,187.00000	3,086	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			1.00000	1	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,190.00000	2,090	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			4.00000	4	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,220.00000	1,123	19.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			34.00000	38	19.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,437.00000	3,336	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			0.00000	0	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,439.00000	2,338	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			2.00000	3	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,456.00000	1,358	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			20.00000	22	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,587.00000	3,486	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			0.00000	0	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,588.00000	2,488	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			2.00000	2	26.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,600.00000	1,502	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			14.00000	16	21.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,686.00000	3,586	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			5.00000	4	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,819.00000	4,918	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			1.00000	1	33.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,314.00000	6,415	33.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			0.00000	0	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,314.00000	8,414	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			1.00000	1	33.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,414.00000	6,515	33.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	0	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,414.00000	8,514	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,487.00000	3,386	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,488.00000	2,388	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			2.00000	2	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,504.00000	1,406	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			17.00000	20	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			1.00000	1	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,514.00000	6,615	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,514.00000	8,614	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			1.00000	0	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,614.00000	6,715	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,614.00000	8,714	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			1.00000	1	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,564.00000	6,665	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,564.00000	8,664	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			1.00000	0	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,764.00000	6,865	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,764.00000	8,864	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			1.00000	0	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,814.00000	6,915	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,814.00000	8,914	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,137.00000	3,036	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,140.00000	2,040	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			4.00000	4	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			1.00000	0	34.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,864.00000	6,965	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,864.00000	8,964	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			1.00000	0	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,664.00000	6,765	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,664.00000	8,764	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,637.00000	3,536	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			0.00000	0	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,649.00000	1,550	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			12.00000	14	21.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			10.00000	8	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,374.00000	4,472	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			0.00000	0	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,364.00000	8,464	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			3,736.00000	3,636	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	0	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			1.00000	1	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			6,264.00000	6,365	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			0.00000	0	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			8,264.00000	8,364	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			3,786.00000	3,686	33.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	33.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			2,788.00000	2,687	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			1.00000	1	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			1,795.00000	1,696	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			9.00000	10	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			0.00000	0	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			8,214.00000	8,314	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,537.00000	3,436	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			0.00000	0	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			2,538.00000	2,438	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			2.00000	2	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			1,552.00000	1,453	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			16.00000	18	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			688.00000	611	19.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			152.00000	175	19.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			1.00000	1	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			6,464.00000	6,565	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			0.00000	0	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			8,464.00000	8,564	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call			1.00000	0	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put			6,714.00000	6,815	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call			0.00000	0	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put			8,714.00000	8,814	35.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.90	Call			3,886.00000	3,786	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call			0.00000	0	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			8,114.00000	8,214	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			3,936.00000	3,836	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			1.00000	1	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			6,065.00000	6,165	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			0.00000	0	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			8,064.00000	8,165	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call			3,986.00000	3,886	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			2,987.00000	2,887	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			1.00000	1	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			1,992.00000	1,892	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			5.00000	6	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			1,038.00000	947	19.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			51.00000	61	19.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			0.00000	0	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			8,014.00000	8,115	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call			4,086.00000	3,986	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put			0.00000	0	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,087.00000	2,986	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,091.00000	1,991	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			4.00000	5	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,128.00000	1,032	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			42.00000	46	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call			0.00000	0	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put			7,914.00000	8,015	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call			4,236.00000	4,136	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put			0.00000	0	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,237.00000	3,136	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			0.00000	1	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,240.00000	2,139	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			3.00000	4	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,267.00000	1,170	19.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			30.00000	34	19.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call			0.00000	0	35.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put			7,764.00000	7,865	35.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call			4,186.00000	4,086	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put			0.00000	0	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call			0.00000	0	35.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put			7,814.00000	7,915	35.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Call			4,286.00000	4,186	34.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.50	Put			0.00000	0	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Call			0.00000	0	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Put			7,714.00000	7,815	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Call			4,336.00000	4,236	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Put			0.00000	0	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,337.00000	3,236	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			0.00000	0	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,339.00000	2,239	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			3.00000	3	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,361.00000	1,263	20.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			24.00000	27	20.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Call			0.00000	0	35.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Put			7,664.00000	7,765	35.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Call			4,036.00000	3,936	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Put			0.00000	0	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Call			1.00000	1	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Put			5,965.00000	6,065	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Call			0.00000	0	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Put			7,964.00000	8,065	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Call			3,836.00000	3,736	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Put			0.00000	0	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,837.00000	2,737	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			1.00000	1	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,844.00000	1,745	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			8.00000	9	22.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			913.00000	826	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			76.00000	90	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Call			0.00000	0	35.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Put			8,164.00000	8,264	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.81470		7.91760		20.15	0.00	0	17,384.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			867.00000	788	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			199.00000	223	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			511.00000	457	20.49	25,135,000.00	55	55.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			493.00000	542	20.49	10,840,000.00	20	20.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			231.00000	205	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,313.00000	1,391	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			473.00000	422	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			555.00000	607	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			712.00000	641	19.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			295.00000	326	19.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			406.00000	362	21.50	0.00	0	139.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			689.00000	747	21.50	0.00	0	4.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			197.00000	175	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,529.00000	1,611	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			391.00000	348	21.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.25	Put			724.00000	784	21.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,418.00000	4,315	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			802.00000	726	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			235.00000	261	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			455.00000	406	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			588.00000	641	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			438.00000	391	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			621.00000	676	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			46.00000	41	32.70	0.00	0	26,796.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,279.00000	4,376	32.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			180.00000	160	25.53	0.00	0	3,182.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,662.00000	1,746	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			900.00000	820	19.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			183.00000	205	19.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			533.00000	475	20.32	0.00	0	450.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			465.00000	510	20.32	0.00	0	430.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			273.00000	243	23.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,106.00000	1,178	23.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			255.00000	227	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,188.00000	1,262	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			935.00000	853	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			167.00000	188	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			556.00000	494	20.15	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			438.00000	479	20.15	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			283.00000	251	23.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			1,065.00000	1,136	23.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,081.00000	994	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			114.00000	129	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			657.00000	588	19.85	0.00	0	390.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			339.00000	374	19.85	0.00	0	130.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			326.00000	289	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			908.00000	975	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			970.00000	887	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			153.00000	172	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			580.00000	516	20.08	0.00	0	233.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			412.00000	452	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			605.00000	540	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			387.00000	425	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			605.00000	540	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			387.00000	425	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			630.00000	564	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			363.00000	399	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			216.00000	192	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,399.00000	1,478	24.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.80	Call			556.00000	494	20.15	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			438.00000	479	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			491.00000	439	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			524.00000	574	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			377.00000	335	21.83	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			759.00000	821	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			491.00000	439	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			524.00000	574	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			27.00000	24	34.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,510.00000	5,609	34.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			3.00000	3	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,586.00000	9,688	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			128.00000	114	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,211.00000	2,299	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			350.00000	311	22.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			833.00000	897	22.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			422.00000	376	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			654.00000	711	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			363.00000	323	22.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			796.00000	858	22.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			303.00000	269	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			986.00000	1,055	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			338.00000	300	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			870.00000	935	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			314.00000	279	22.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			947.00000	1,015	22.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			293.00000	260	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,025.00000	1,095	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			203.00000	181	24.86	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,486.00000	1,566	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			264.00000	234	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,146.00000	1,220	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			247.00000	219	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,229.00000	1,304	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			224.00000	199	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,356.00000	1,434	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			210.00000	187	24.69	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,442.00000	1,522	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			239.00000	212	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,271.00000	1,347	24.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			170.00000	151	25.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,752.00000	1,837	25.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			156.00000	139	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,888.00000	1,975	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			165.00000	147	26.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,797.00000	1,882	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			147.00000	132	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,980.00000	2,067	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			160.00000	143	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,843.00000	1,928	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			52.00000	46	32.25	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,034.00000	4,131	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			152.00000	136	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,934.00000	2,021	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			118.00000	105	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,350.00000	2,440	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			103.00000	91	28.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,585.00000	2,677	28.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			114.00000	102	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,397.00000	2,487	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			125.00000	111	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,257.00000	2,346	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			180.00000	160	25.53	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,662.00000	1,746	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			144.00000	129	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,026.00000	2,114	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			136.00000	121	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,119.00000	2,206	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			121.00000	108	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,304.00000	2,393	27.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			108.00000	96	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,491.00000	2,582	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			41.00000	36	33.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,524.00000	4,622	33.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			140.00000	125	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,072.00000	2,160	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			132.00000	117	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,165.00000	2,253	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			111.00000	99	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,444.00000	2,534	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			105.00000	94	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,538.00000	2,629	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			40.00000	36	33.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,573.00000	4,671	33.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			136.00000	121	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,119.00000	2,206	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			108.00000	96	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,491.00000	2,582	28.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			97.00000	87	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,680.00000	2,772	28.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.60	Call			38.00000	33	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,720.00000	4,819	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			125.00000	111	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,257.00000	2,346	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			105.00000	94	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,538.00000	2,629	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			100.00000	89	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,632.00000	2,724	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			95.00000	84	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,727.00000	2,820	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			90.00000	80	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,822.00000	2,915	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			35.00000	31	33.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,868.00000	4,967	33.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			140.00000	125	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,072.00000	2,160	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			39.00000	34	33.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,671.00000	4,769	33.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			175.00000	156	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,707.00000	1,791	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			132.00000	117	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,165.00000	2,253	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			144.00000	129	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,026.00000	2,114	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			45.00000	40	32.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,327.00000	4,425	32.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			185.00000	165	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,618.00000	1,700	25.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			175.00000	156	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,707.00000	1,791	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			44.00000	39	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,376.00000	4,474	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			191.00000	170	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,573.00000	1,655	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,168.00000	4,065	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	0	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,673.00000	2,570	23.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			6.00000	6	23.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,246.00000	1,151	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			78.00000	86	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			68.00000	60	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,400.00000	3,496	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			19.00000	16	35.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,352.00000	6,452	35.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			10.00000	8	37.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,842.00000	7,943	37.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		2,922.00000	2,819	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		4.00000	4	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,466.00000	1,369	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		48.00000	54	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		76.00000	68	29.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,158.00000	3,253	29.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		39.00000	35	33.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,622.00000	4,720	33.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		22.00000	19	35.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		6,104.00000	6,204	35.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		11.00000	9	36.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,593.00000	7,694	36.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		165.00000	147	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,797.00000	1,882	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		53.00000	47	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,985.00000	4,083	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		2,723.00000	2,620	23.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		5.00000	5	23.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		1,743.00000	1,644	19.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		25.00000	29	19.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		69.00000	62	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,352.00000	3,447	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		29.00000	26	34.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,312.00000	5,411	34.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		1,933.00000	1,833	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		16.00000	19	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,043.00000	957	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		126.00000	143	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		50.00000	44	32.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		4,132.00000	4,229	32.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		32.00000	28	34.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		5,114.00000	5,213	34.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		65.00000	58	30.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,497.00000	3,593	30.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		42.00000	37	33.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,474.00000	4,573	33.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		28.00000	25	34.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,460.00000	5,560	34.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		2,971.00000	2,869	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		4.00000	4	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		1,982.00000	1,881	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		14.00000	17	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		62.00000	56	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,594.00000	3,691	31.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.45	Call			27.00000	24	35.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,559.00000	5,659	35.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			2,822.00000	2,719	24.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			5.00000	5	24.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			1,838.00000	1,738	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			20.00000	23	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			92.00000	82	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,775.00000	2,867	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			58.00000	52	31.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,741.00000	3,838	31.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			25.00000	22	35.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,708.00000	5,808	35.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			2,773.00000	2,670	23.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			5.00000	5	23.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			1,790.00000	1,691	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			23.00000	26	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			57.00000	51	31.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,790.00000	3,887	31.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			37.00000	33	33.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,769.00000	4,868	33.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			25.00000	22	35.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,757.00000	5,857	35.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			88.00000	78	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,870.00000	2,963	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			56.00000	50	31.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,839.00000	3,936	31.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			36.00000	32	33.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,818.00000	4,917	33.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			24.00000	22	35.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,807.00000	5,907	35.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			61.00000	54	31.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,643.00000	3,740	31.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			26.00000	23	35.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,609.00000	5,709	35.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,021.00000	2,918	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			4.00000	4	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,030.00000	1,929	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			12.00000	15	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,120.00000	1,032	18.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			102.00000	117	18.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			103.00000	91	28.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,585.00000	2,677	28.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			63.00000	57	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,546.00000	3,642	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,071.00000	2,968	25.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.85	Put		3.00000	3	25.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,079.00000	1,978	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		12.00000	13	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,161.00000	1,070	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		94.00000	105	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,121.00000	3,018	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		3.00000	3	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,128.00000	2,026	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		11.00000	12	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,203.00000	1,109	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		86.00000	94	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		66.00000	59	30.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,449.00000	3,545	30.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		43.00000	38	32.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,425.00000	4,523	32.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		28.00000	25	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,411.00000	5,510	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,270.00000	3,167	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		2.00000	3	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,277.00000	2,174	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		9.00000	10	21.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,333.00000	1,237	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		65.00000	72	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		71.00000	63	30.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,303.00000	3,399	30.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		30.00000	27	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,262.00000	5,362	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,320.00000	3,217	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		2.00000	2	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,326.00000	2,224	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		9.00000	9	21.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,377.00000	1,280	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		59.00000	66	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		72.00000	65	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,255.00000	3,350	30.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		47.00000	42	32.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		4,230.00000	4,327	32.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		31.00000	27	34.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		5,213.00000	5,312	34.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,370.00000	3,267	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		2.00000	2	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,376.00000	2,273	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		8.00000	8	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,421.00000	1,324	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		53.00000	60	19.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.55	Call			684.00000	614	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			316.00000	349	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			74.00000	66	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,206.00000	3,301	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			48.00000	43	32.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,181.00000	4,278	32.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			31.00000	28	34.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,164.00000	5,263	34.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,420.00000	3,317	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			2.00000	2	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,425.00000	2,323	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			8.00000	8	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,220.00000	3,117	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			3.00000	3	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,227.00000	2,125	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			10.00000	10	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,289.00000	1,194	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			71.00000	79	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			17.00000	15	36.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,600.00000	6,700	36.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			60.00000	53	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,692.00000	3,789	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			17.00000	14	36.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,649.00000	6,749	36.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			16.00000	14	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,699.00000	6,799	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,619.00000	3,516	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			1.00000	1	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,624.00000	2,521	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			6.00000	6	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,649.00000	1,551	19.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			32.00000	36	19.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			834.00000	756	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			216.00000	242	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			35.00000	31	33.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,917.00000	5,016	33.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			19.00000	16	36.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,401.00000	6,501	36.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,669.00000	3,566	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			1.00000	1	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,696.00000	1,597	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			28.00000	33	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			8.00000	6	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,340.00000	8,441	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,569.00000	3,466	28.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.35	Put		1.00000	2	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		2,574.00000	2,471	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		6.00000	7	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		1,603.00000	1,505	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		35.00000	40	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		18.00000	16	36.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		6,451.00000	6,551	36.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		7.00000	5	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		8,439.00000	8,541	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		3,469.00000	3,367	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		2.00000	2	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		2,475.00000	2,372	22.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		7.00000	7	22.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		1,511.00000	1,414	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		44.00000	49	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		741.00000	668	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		274.00000	304	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		18.00000	15	36.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,550.00000	6,650	36.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		7.00000	5	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,539.00000	8,640	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		6.00000	5	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,639.00000	8,740	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		6.00000	5	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,589.00000	8,690	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		88.00000	78	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,870.00000	2,963	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		36.00000	32	33.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,818.00000	4,917	33.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		16.00000	13	36.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,798.00000	6,898	36.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		6.00000	4	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,788.00000	8,890	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		16.00000	13	36.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,798.00000	6,898	36.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,170.00000	3,068	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		3.00000	3	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,178.00000	2,076	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		10.00000	11	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		86.00000	76	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,918.00000	3,012	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		15.00000	13	36.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,848.00000	6,948	36.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		6.00000	4	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,838.00000	8,940	37.22	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	10.80	Call			83.00000	74	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			2,966.00000	3,060	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			15.00000	12	36.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,897.00000	6,998	36.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			5.00000	4	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,888.00000	8,989	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			6.00000	5	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,688.00000	8,790	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			7.00000	6	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,390.00000	8,491	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,719.00000	3,616	29.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			1.00000	1	29.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			20.00000	17	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,302.00000	6,402	35.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			8.00000	6	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,290.00000	8,391	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,769.00000	3,666	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			1.00000	1	29.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			20.00000	17	35.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,253.00000	6,353	35.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			8.00000	6	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,240.00000	8,342	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,868.00000	3,766	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	1	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,872.00000	2,769	24.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			4.00000	4	24.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			1,885.00000	1,786	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			18.00000	21	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			1,006.00000	922	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			139.00000	157	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			21.00000	18	35.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,154.00000	6,254	35.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			9.00000	7	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,141.00000	8,242	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,918.00000	3,816	30.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	1	30.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			9.00000	7	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,091.00000	8,192	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			4,018.00000	3,915	30.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	30.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			23.00000	20	35.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,005.00000	6,105	35.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			9.00000	7	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			7,992.00000	8,093	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			4,068.00000	3,965	31.11	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	3.85	Put		1.00000	1	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call		23.00000	20	35.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put		5,956.00000	6,056	35.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call		10.00000	8	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put		7,942.00000	8,043	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call		3,968.00000	3,865	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put		1.00000	1	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		2,971.00000	2,869	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		4.00000	4	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		1,982.00000	1,881	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		14.00000	17	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,081.00000	994	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		114.00000	129	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call		51.00000	45	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put		4,083.00000	4,180	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call		22.00000	19	35.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put		6,055.00000	6,155	35.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call		9.00000	7	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put		8,041.00000	8,142	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call		4,118.00000	4,015	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put		0.00000	1	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,121.00000	3,018	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		3.00000	3	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,128.00000	2,026	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		11.00000	12	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,203.00000	1,109	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		86.00000	94	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call		54.00000	48	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put		3,936.00000	4,034	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call		24.00000	21	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put		5,906.00000	6,006	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call		10.00000	8	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put		7,892.00000	7,993	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call		55.00000	49	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put		3,887.00000	3,985	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call		24.00000	21	35.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put		5,856.00000	5,957	35.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call		4,218.00000	4,115	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Put		0.00000	0	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,220.00000	3,117	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,227.00000	2,125	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		10.00000	10	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,289.00000	1,194	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		71.00000	79	18.80	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	15.70	Call			10.00000	8	37.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put			7,793.00000	7,893	37.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Call			4,268.00000	4,165	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Put			0.00000	0	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Call			10.00000	8	37.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Put			7,743.00000	7,844	37.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Call			4,318.00000	4,215	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Put			0.00000	0	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Call			11.00000	9	37.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Put			7,693.00000	7,794	37.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Call			3,819.00000	3,716	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Put			1.00000	1	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Call			21.00000	18	35.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Put			6,203.00000	6,303	35.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Call			8.00000	6	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Put			8,191.00000	8,292	37.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.94490		8.04960		20.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call			607.00000	553	20.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put			608.00000	658	20.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call			589.00000	536	20.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put			639.00000	691	20.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.35	Call			505.00000	459	21.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.35	Put			805.00000	864	21.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call			490.00000	445	21.54	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put			840.00000	900	21.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.20	Call			553.00000	503	20.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.20	Put			704.00000	758	20.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call			537.00000	488	21.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put			737.00000	793	21.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call			571.00000	519	20.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put			671.00000	724	20.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Call			628.00000	571	20.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Put			578.00000	626	20.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call			671.00000	610	20.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put			521.00000	565	20.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call			694.00000	631	20.05	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put			494.00000	536	20.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call			717.00000	653	19.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put			467.00000	508	19.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Call			766.00000	699	19.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Put			416.00000	454	19.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Call			741.00000	676	19.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Put			442.00000	481	19.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call			649.00000	589	20.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put			550.00000	594	20.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	7.85	Call			694.00000	631	20.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put			494.00000	536	20.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call			520.00000	473	21.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put			771.00000	828	21.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call			3,653.00000	3,548	26.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put			3.00000	3	26.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call			2,662.00000	2,558	21.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put			13.00000	13	21.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call			1,708.00000	1,607	18.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put			58.00000	63	18.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call			932.00000	856	19.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put			282.00000	311	19.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call			177.00000	161	27.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put			2,528.00000	2,616	27.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call			84.00000	77	31.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put			4,434.00000	4,532	31.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call			45.00000	41	34.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put			6,396.00000	6,496	34.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call			24.00000	21	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put			8,375.00000	8,476	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call			3,802.00000	3,698	26.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put			3.00000	3	26.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call			2,810.00000	2,706	22.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put			10.00000	11	22.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call			1,844.00000	1,742	18.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put			44.00000	47	18.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call			1,025.00000	945	18.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put			226.00000	251	18.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call			190.00000	173	26.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put			2,390.00000	2,478	26.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call			88.00000	81	31.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,289.00000	4,386	31.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			47.00000	43	34.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			6,248.00000	6,348	34.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			26.00000	23	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			8,226.00000	8,328	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			3,752.00000	3,648	26.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			3.00000	3	26.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			2,761.00000	2,657	22.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			11.00000	12	22.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			1,798.00000	1,697	18.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			48.00000	52	18.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			993.00000	915	18.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			244.00000	270	18.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			185.00000	169	26.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,436.00000	2,524	26.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		87.00000	79	31.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,337.00000	4,435	31.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		47.00000	42	34.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,297.00000	6,397	34.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		25.00000	22	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,276.00000	8,377	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,902.00000	3,797	27.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		2.00000	2	27.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,908.00000	2,805	22.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		9.00000	10	22.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		1,936.00000	1,834	19.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		36.00000	39	19.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		1,092.00000	1,009	18.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		192.00000	214	18.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		199.00000	181	26.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,299.00000	2,386	26.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call		92.00000	84	30.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		4,192.00000	4,289	30.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call		49.00000	44	34.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put		6,149.00000	6,250	34.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		27.00000	24	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		8,128.00000	8,229	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call		3,952.00000	3,847	27.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put		2.00000	2	27.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call		2,958.00000	2,854	23.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put		8.00000	9	23.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call		1,983.00000	1,880	19.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put		33.00000	35	19.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call		1,126.00000	1,042	18.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put		177.00000	198	18.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call		204.00000	185	26.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put		2,254.00000	2,340	26.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call		93.00000	86	30.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put		4,144.00000	4,241	30.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call		50.00000	45	34.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put		6,100.00000	6,200	34.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call		28.00000	25	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put		8,078.00000	8,180	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call		4,002.00000	3,897	27.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put		2.00000	2	27.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call		3,007.00000	2,903	23.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put		8.00000	8	23.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call		2,029.00000	1,927	19.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put		30.00000	32	19.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	7.05	Call			1,162.00000	1,076	18.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			162.00000	182	18.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			208.00000	190	26.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,209.00000	2,295	26.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			95.00000	87	30.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,096.00000	4,192	30.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			50.00000	46	34.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			6,051.00000	6,151	34.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			28.00000	25	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			8,029.00000	8,130	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			4,101.00000	3,997	28.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			1.00000	2	28.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			3,106.00000	3,002	23.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			7.00000	7	23.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			2,126.00000	2,021	19.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			26.00000	26	19.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,240.00000	1,147	18.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put			141.00000	152	18.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			218.00000	199	26.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,118.00000	2,204	26.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			98.00000	91	30.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			3,999.00000	4,096	30.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			52.00000	48	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			5,952.00000	6,053	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			29.00000	26	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			7,930.00000	8,031	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			4,151.00000	4,046	28.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			1.00000	1	28.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			3,156.00000	3,052	23.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			6.00000	7	23.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			2,174.00000	2,069	19.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			25.00000	25	19.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,280.00000	1,186	18.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			131.00000	141	18.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			223.00000	203	25.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,073.00000	2,158	25.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			100.00000	92	30.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			3,950.00000	4,047	30.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			53.00000	48	33.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			5,903.00000	6,003	33.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			30.00000	27	36.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			7,880.00000	7,982	36.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,250.00000	4,146	28.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	1	28.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,255.00000	3,151	24.39	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 13/09/2010 Currency Future	4.80	Put		6.00000	6	24.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call		2,271.00000	2,167	19.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put		22.00000	22	19.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call		1,362.00000	1,266	18.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put		112.00000	121	18.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call		233.00000	212	25.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put		1,983.00000	2,068	25.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call		103.00000	95	30.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put		3,854.00000	3,950	30.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call		54.00000	49	33.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put		5,804.00000	5,905	33.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call		30.00000	27	36.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put		7,781.00000	7,883	36.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call		4,201.00000	4,096	28.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put		1.00000	1	28.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call		3,206.00000	3,101	24.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put		6.00000	6	24.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Call		2,223.00000	2,118	19.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		23.00000	23	19.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,321.00000	1,226	18.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		121.00000	131	18.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		227.00000	208	25.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		2,028.00000	2,113	25.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		101.00000	93	30.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		3,902.00000	3,999	30.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		53.00000	49	33.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		5,854.00000	5,954	33.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		30.00000	27	36.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		7,830.00000	7,932	36.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Call		4,300.00000	4,196	28.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Put		1.00000	1	28.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Call		3,305.00000	3,201	24.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Put		5.00000	6	24.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Call		2,320.00000	2,215	20.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Put		20.00000	20	20.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Call		1,404.00000	1,307	18.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Put		104.00000	112	18.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Call		238.00000	217	25.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Put		1,938.00000	2,022	25.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Call		105.00000	96	30.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Put		3,805.00000	3,902	30.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Call		55.00000	50	33.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Put		5,755.00000	5,855	33.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Call		31.00000	28	36.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Put		7,731.00000	7,833	36.24	0.00	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	3.70	Call		4,350.00000	4,246	28.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Put		1.00000	1	28.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Call		3,354.00000	3,250	24.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Put		5.00000	5	24.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Call		2,368.00000	2,264	20.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Put		19.00000	19	20.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Call		1,446.00000	1,349	18.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Put		96.00000	104	18.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Call		244.00000	222	25.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Put		1,894.00000	1,977	25.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Call		107.00000	98	30.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Put		3,757.00000	3,853	30.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Call		55.00000	51	33.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Put		5,706.00000	5,806	33.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Call		31.00000	28	36.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Put		7,681.00000	7,783	36.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Call		4,051.00000	3,947	28.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Put		2.00000	2	28.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Call		3,057.00000	2,953	23.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Put		7.00000	8	23.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Call		2,078.00000	1,974	19.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Put		28.00000	29	19.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Call		1,201.00000	1,111	18.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Put		151.00000	166	18.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Call		213.00000	194	26.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Put		2,163.00000	2,249	26.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Call		97.00000	89	30.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Put		4,047.00000	4,144	30.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Call		51.00000	47	34.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Put		6,002.00000	6,102	34.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Call		29.00000	26	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Put		7,979.00000	8,081	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.20	Call		3,852.00000	3,747	27.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.20	Put		2.00000	3	27.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.20	Call		2,859.00000	2,755	22.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.20	Put		9.00000	10	22.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.20	Call		1,890.00000	1,788	18.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.20	Put		40.00000	43	18.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.20	Call		1,058.00000	977	18.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.20	Put		209.00000	232	18.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.20	Call		194.00000	177	26.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.20	Put		2,345.00000	2,432	26.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.20	Call		90.00000	82	31.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.20	Put		4,240.00000	4,338	31.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.20	Call		48.00000	44	34.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	14.20	Put			6,198.00000	6,299	34.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.20	Call			26.00000	23	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.20	Put			8,177.00000	8,279	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.35	Call			3,703.00000	3,598	26.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.35	Put			3.00000	3	26.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.35	Call			2,711.00000	2,607	21.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.35	Put			12.00000	12	21.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.35	Call			1,753.00000	1,652	18.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.35	Put			53.00000	57	18.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.35	Call			962.00000	885	19.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.35	Put			262.00000	290	19.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.35	Call			181.00000	165	26.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.35	Put			2,482.00000	2,570	26.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.35	Call			85.00000	78	31.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.35	Put			4,386.00000	4,483	31.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.35	Call			46.00000	42	34.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.35	Put			6,346.00000	6,447	34.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.35	Call			25.00000	22	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.35	Put			8,325.00000	8,427	36.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.06910		8.17370		20.29	0.00	0	36.00
\$ / R On 13/12/2010 Currency Future	8.15	Call			713.00000	656	20.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put			689.00000	737	20.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call			676.00000	622	20.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put			752.00000	803	20.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call			609.00000	560	21.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put			885.00000	941	21.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call			593.00000	546	21.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put			920.00000	976	21.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Call			641.00000	590	21.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Put			818.00000	871	21.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call			753.00000	693	20.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put			629.00000	674	20.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call			796.00000	733	20.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put			572.00000	614	20.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Call			818.00000	755	19.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Put			545.00000	585	19.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Call			841.00000	776	19.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Put			518.00000	557	19.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call			774.00000	713	20.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put			600.00000	644	20.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call			694.00000	639	20.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put			720.00000	770	20.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call			658.00000	606	20.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put			785.00000	837	20.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call			733.00000	674	20.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	8.10	Put		659.00000	705	20.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		578.00000	532	21.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		955.00000	1,013	21.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		564.00000	518	21.67	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		990.00000	1,049	21.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		625.00000	575	21.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		851.00000	906	21.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,680.00000	3,576	24.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		6.00000	7	24.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,694.00000	2,591	20.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		20.00000	22	20.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,761.00000	1,663	18.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		87.00000	94	18.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		1,022.00000	948	19.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		349.00000	379	19.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		247.00000	228	26.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,574.00000	2,659	26.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		129.00000	119	30.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,455.00000	4,550	30.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		77.00000	71	33.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,403.00000	6,502	33.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		46.00000	41	35.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,372.00000	8,472	35.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,780.00000	3,675	25.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		6.00000	6	25.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,791.00000	2,688	20.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		18.00000	19	20.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		1,848.00000	1,749	18.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		75.00000	80	18.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		1,080.00000	1,004	18.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		307.00000	335	18.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		257.00000	237	26.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,484.00000	2,568	26.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		133.00000	123	29.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,359.00000	4,454	29.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call		79.00000	73	33.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,305.00000	6,404	33.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		47.00000	43	35.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,274.00000	8,374	35.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,730.00000	3,625	24.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		6.00000	6	24.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		2,743.00000	2,639	20.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		19.00000	20	20.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		1,804.00000	1,706	18.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		81.00000	87	18.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	7.45	Call			1,051.00000	976	19.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			327.00000	357	19.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			252.00000	232	26.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,529.00000	2,613	26.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			131.00000	121	30.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,407.00000	4,502	30.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			78.00000	72	33.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,354.00000	6,453	33.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			46.00000	42	35.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,323.00000	8,423	35.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,929.00000	3,824	25.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			5.00000	5	25.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,938.00000	2,835	21.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			14.00000	15	21.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			1,982.00000	1,882	18.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put			58.00000	63	18.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call			1,173.00000	1,093	18.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put			249.00000	274	18.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call			273.00000	251	25.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put			2,349.00000	2,432	25.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call			139.00000	129	29.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put			4,216.00000	4,310	29.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call			82.00000	76	32.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put			6,158.00000	6,257	32.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call			50.00000	46	35.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put			8,127.00000	8,226	35.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call			3,978.00000	3,874	26.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put			5.00000	5	26.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call			2,987.00000	2,883	21.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put			13.00000	14	21.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call			2,027.00000	1,927	18.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put			53.00000	58	18.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call			1,206.00000	1,124	18.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put			232.00000	255	18.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call			279.00000	256	25.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put			2,305.00000	2,387	25.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call			142.00000	131	29.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put			4,168.00000	4,262	29.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call			83.00000	77	32.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put			6,109.00000	6,208	32.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call			51.00000	46	35.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put			8,078.00000	8,177	35.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call			4,028.00000	3,923	26.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put			4.00000	4	26.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call			3,036.00000	2,932	21.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	5.15	Put		12.00000	13	21.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		2,072.00000	1,972	18.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		49.00000	53	18.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,239.00000	1,156	18.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		215.00000	237	18.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		285.00000	262	25.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,261.00000	2,343	25.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		144.00000	133	29.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,120.00000	4,214	29.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		84.00000	78	32.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,061.00000	6,159	32.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		52.00000	47	35.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,029.00000	8,128	35.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call		4,078.00000	3,973	26.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put		4.00000	4	26.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call		3,085.00000	2,982	21.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put		12.00000	12	21.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call		2,119.00000	2,017	18.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put		46.00000	48	18.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		1,276.00000	1,189	18.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		202.00000	220	18.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		290.00000	267	25.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		2,216.00000	2,298	25.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		146.00000	135	29.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		4,072.00000	4,166	29.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		85.00000	79	32.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		6,011.00000	6,110	32.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		53.00000	48	35.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		7,979.00000	8,079	35.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		4,127.00000	4,023	26.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		3.00000	4	26.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		3,135.00000	3,031	22.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		11.00000	12	22.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		2,167.00000	2,063	18.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		43.00000	44	18.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call		1,314.00000	1,222	18.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put		190.00000	203	18.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call		296.00000	273	25.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put		2,172.00000	2,254	25.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call		148.00000	137	29.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put		4,024.00000	4,118	29.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call		86.00000	80	32.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put		5,962.00000	6,061	32.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call		53.00000	49	35.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put		7,930.00000	8,030	35.04	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	4.00	Call			4,177.00000	4,072	26.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			3.00000	3	26.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			3,184.00000	3,080	22.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			11.00000	11	22.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			2,214.00000	2,110	18.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			40.00000	41	18.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,352.00000	1,260	18.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			178.00000	191	18.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			301.00000	278	25.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,128.00000	2,209	25.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			150.00000	139	29.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			3,976.00000	4,070	29.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			87.00000	81	32.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put			5,913.00000	6,012	32.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call			54.00000	50	34.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put			7,880.00000	7,981	34.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call			4,226.00000	4,122	26.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put			2.00000	3	26.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call			3,234.00000	3,130	22.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put			10.00000	10	22.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call			2,261.00000	2,158	19.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put			38.00000	39	19.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call			1,390.00000	1,298	18.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put			167.00000	179	18.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call			307.00000	283	25.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put			2,083.00000	2,164	25.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call			152.00000	141	29.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put			3,928.00000	4,022	29.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call			88.00000	82	32.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put			5,864.00000	5,963	32.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call			55.00000	50	34.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put			7,831.00000	7,931	34.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call			3,879.00000	3,774	25.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put			5.00000	5	25.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call			2,889.00000	2,786	21.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put			15.00000	17	21.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call			1,937.00000	1,837	18.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put			63.00000	68	18.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call			1,141.00000	1,062	18.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put			268.00000	293	18.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call			268.00000	246	25.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put			2,394.00000	2,477	25.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call			137.00000	127	29.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put			4,264.00000	4,358	29.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call			81.00000	75	32.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	14.30	Put			6,207.00000	6,306	32.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call			49.00000	45	35.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put			8,176.00000	8,276	35.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Call			4,276.00000	4,172	26.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Put			2.00000	3	26.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Call			3,283.00000	3,179	22.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Put			10.00000	10	22.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Call			2,309.00000	2,206	19.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Put			35.00000	37	19.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Call			1,430.00000	1,336	18.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Put			156.00000	167	18.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Call			313.00000	289	24.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Put			2,040.00000	2,120	24.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Call			154.00000	143	29.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Put			3,881.00000	3,974	29.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Call			89.00000	83	32.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Put			5,815.00000	5,914	32.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Call			55.00000	51	34.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Put			7,781.00000	7,882	34.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Call			4,326.00000	4,221	26.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Put			2.00000	2	26.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Call			3,333.00000	3,229	23.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Put			9.00000	9	23.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Call			2,357.00000	2,253	19.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Put			33.00000	34	19.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Call			1,469.00000	1,376	18.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Put			146.00000	156	18.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Call			320.00000	295	24.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Put			1,996.00000	2,075	24.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Call			157.00000	145	28.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Put			3,833.00000	3,926	28.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Call			90.00000	84	32.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Put			5,766.00000	5,865	32.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Call			56.00000	51	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Put			7,732.00000	7,832	34.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Call			3,829.00000	3,725	25.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Put			5.00000	6	25.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Call			2,840.00000	2,737	21.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Put			16.00000	18	21.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Call			1,892.00000	1,793	18.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Put			69.00000	74	18.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Call			1,111.00000	1,033	18.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Put			287.00000	314	18.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Call			262.00000	241	25.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Put			2,439.00000	2,522	25.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	12.35	Call		135.00000	125	29.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.35	Put		4,311.00000	4,406	29.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Call		80.00000	74	32.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Put		6,256.00000	6,355	32.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Call		48.00000	44	35.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Put		8,225.00000	8,325	35.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.52500	12.69060		19.80	50,100.00	4	39,082.00
£ / R On 14/12/2009 Currency Future	12.70	Call		335.00000	254	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		344.00000	429	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		314.00000	237	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		374.00000	462	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		243.00000	181	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		503.00000	606	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		228.00000	169	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		538.00000	644	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		5,091.00000	4,925	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		277.00000	207	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		436.00000	532	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		386.00000	290	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		295.00000	365	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		442.00000	331	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		251.00000	306	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		567.00000	447	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		176.00000	222	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		502.00000	387	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		211.00000	262	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		636.00000	512	20.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		145.00000	187	20.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		672.00000	546	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		132.00000	171	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		826.00000	692	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		86.00000	117	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		994.00000	853	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		53.00000	78	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		951.00000	811	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		60.00000	86	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		1,085.00000	937	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		44.00000	62	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		867.00000	731	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		76.00000	106	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		786.00000	654	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		96.00000	129	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		601.00000	479	20.24	0.00	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	12.25	Put			160.00000	204	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			471.00000	359	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			231.00000	284	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			534.00000	416	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			193.00000	241	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			360.00000	271	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			319.00000	396	20.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			260.00000	193	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			469.00000	568	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			214.00000	158	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			573.00000	683	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			188.00000	138	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			647.00000	763	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			154.00000	112	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			764.00000	887	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			112.00000	80	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			971.00000	1,105	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			105.00000	75	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,014.00000	1,150	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			98.00000	71	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,058.00000	1,196	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			105.00000	75	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,014.00000	1,150	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			92.00000	66	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,102.00000	1,241	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			87.00000	62	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,146.00000	1,287	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			72.00000	51	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,281.00000	1,426	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			76.00000	55	25.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,236.00000	1,380	25.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			136.00000	98	23.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			845.00000	973	23.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			176.00000	129	22.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			685.00000	804	22.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			127.00000	92	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			887.00000	1,017	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			98.00000	71	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,058.00000	1,196	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			81.00000	58	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,191.00000	1,333	24.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			76.00000	55	25.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,236.00000	1,380	25.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			87.00000	62	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,146.00000	1,287	24.68	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	13.50	Call			119.00000	86	23.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			929.00000	1,061	23.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			136.00000	98	23.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			845.00000	973	23.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			145.00000	105	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			804.00000	930	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			176.00000	129	22.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			685.00000	804	22.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			188.00000	138	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			647.00000	763	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			200.00000	147	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			610.00000	722	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			92.00000	66	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,102.00000	1,241	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			127.00000	92	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			887.00000	1,017	23.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			200.00000	147	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			610.00000	722	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			105.00000	75	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,014.00000	1,150	24.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			44.00000	32	26.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,654.00000	1,807	26.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			63.00000	45	25.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,373.00000	1,520	25.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			60.00000	43	25.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,419.00000	1,568	25.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			60.00000	43	25.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,419.00000	1,568	25.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			56.00000	40	26.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,465.00000	1,615	26.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			47.00000	33	26.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,606.00000	1,758	26.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			37.00000	27	27.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,796.00000	1,952	27.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			42.00000	30	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,701.00000	1,855	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			39.00000	28	27.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,749.00000	1,903	27.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			35.00000	25	27.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,844.00000	2,000	27.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			23.00000	17	29.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,232.00000	2,392	29.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			24.00000	18	29.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,184.00000	2,343	29.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			31.00000	23	28.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.60	Put			1,941.00000	2,098	28.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			28.00000	20	28.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,037.00000	2,195	28.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			25.00000	18	28.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,135.00000	2,293	28.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			21.00000	15	29.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,330.00000	2,490	29.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			19.00000	14	30.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,428.00000	2,589	30.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			17.00000	13	30.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,527.00000	2,688	30.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			13.00000	9	32.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,922.00000	3,084	32.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			56.00000	40	26.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,465.00000	1,615	26.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			50.00000	36	26.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,559.00000	1,711	26.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			72.00000	51	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,281.00000	1,426	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			31.00000	23	28.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,941.00000	2,098	28.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			53.00000	38	26.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,512.00000	1,663	26.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			33.00000	24	27.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,892.00000	2,049	27.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			30.00000	21	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,989.00000	2,146	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			27.00000	19	28.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,086.00000	2,244	28.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			18.00000	13	30.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,478.00000	2,638	30.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			76.00000	55	25.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,236.00000	1,380	25.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			67.00000	48	25.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,327.00000	1,473	25.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			53.00000	38	26.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,512.00000	1,663	26.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			33.00000	24	27.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,892.00000	2,049	27.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			22.00000	16	29.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,281.00000	2,441	29.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			30.00000	21	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,989.00000	2,146	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			20.00000	15	29.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,379.00000	2,540	29.91	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	14.40	Call			39.00000	28	27.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,749.00000	1,903	27.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			23.00000	17	29.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,232.00000	2,392	29.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			42.00000	30	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,701.00000	1,855	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,391.00000	4,225	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			2,895.00000	2,730	33.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			4.00000	5	33.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,420.00000	1,259	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			29.00000	34	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			295.00000	222	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			404.00000	497	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			11.00000	8	33.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,120.00000	3,283	33.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			4.00000	3	38.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,613.00000	4,778	38.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			1.00000	1	43.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,111.00000	6,276	43.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			1.00000	1	48.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,610.00000	7,776	48.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,841.00000	4,675	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,341.00000	3,177	35.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			0.00000	2	35.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			1,859.00000	1,694	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			19.00000	19	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			15.00000	11	31.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,675.00000	2,836	31.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			5.00000	4	37.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,165.00000	4,329	37.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			2.00000	1	41.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,661.00000	5,826	41.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	47.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,160.00000	7,326	47.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,591.00000	3,426	36.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			0.00000	1	36.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,104.00000	1,939	28.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			14.00000	14	28.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			709.00000	581	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			119.00000	156	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			6.00000	5	36.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,916.00000	4,080	36.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			2.00000	2	40.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.10	Put		5,412.00000	5,577	40.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		1.00000	1	46.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,910.00000	7,076	46.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		260.00000	193	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		469.00000	568	21.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		165.00000	120	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		724.00000	845	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		63.00000	45	25.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,373.00000	1,520	25.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		145.00000	105	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		804.00000	930	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		56.00000	40	26.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,465.00000	1,615	26.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		67.00000	48	25.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,327.00000	1,473	25.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		119.00000	86	23.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		929.00000	1,061	23.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call		2,597.00000	2,432	31.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put		7.00000	7	31.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		1,614.00000	1,451	24.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		24.00000	26	24.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		4.00000	3	37.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		4,414.00000	4,578	37.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	1	44.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		6,411.00000	6,576	44.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		1.00000	0	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		8,410.00000	8,575	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		3,491.00000	3,327	36.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		0.00000	2	36.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		2,498.00000	2,333	31.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		8.00000	8	31.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		1,517.00000	1,355	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		26.00000	30	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		4.00000	3	38.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		4,513.00000	4,678	38.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		1.00000	1	44.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		6,511.00000	6,676	44.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		0.00000	0	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,510.00000	8,675	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		2,350.00000	2,185	30.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		10.00000	10	30.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		1,372.00000	1,211	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		31.00000	36	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		4.00000	3	38.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		4,663.00000	4,828	38.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,661.00000	6,826	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			0.00000	0	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,660.00000	8,825	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,391.00000	3,227	35.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			0.00000	2	35.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,400.00000	2,235	30.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			9.00000	10	30.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			16.00000	12	30.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,625.00000	2,787	30.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	45.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,611.00000	6,776	45.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			0.00000	0	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			8,610.00000	8,775	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			3,192.00000	3,028	35.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			1.00000	3	35.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			2,203.00000	2,038	29.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			12.00000	13	29.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			1,227.00000	1,069	21.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			37.00000	44	21.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			14.00000	10	31.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			2,823.00000	2,985	31.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			3.00000	2	38.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			4,813.00000	4,977	38.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	45.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			6,811.00000	6,976	45.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			0.00000	0	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			8,810.00000	8,975	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			3,044.00000	2,879	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			3.00000	4	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			2,056.00000	1,890	28.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			15.00000	15	28.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			12.00000	9	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			2,971.00000	3,134	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			3.00000	2	39.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			4,962.00000	5,127	39.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	46.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			6,960.00000	7,126	46.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			8,960.00000	9,125	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,994.00000	2,829	34.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			4.00000	4	34.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			2,007.00000	1,841	27.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			16.00000	16	27.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			1,037.00000	895	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 14/12/2009 Currency Future	11.70	Put			47.00000	70	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			12.00000	8	32.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,021.00000	3,183	32.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			3.00000	2	39.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,012.00000	5,177	39.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	1	46.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,010.00000	7,176	46.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,010.00000	9,175	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,945.00000	2,780	33.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			4.00000	5	33.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,957.00000	1,792	27.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			17.00000	17	27.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			11.00000	8	32.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,071.00000	3,233	32.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			3.00000	2	39.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,062.00000	5,227	39.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	46.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,060.00000	7,226	46.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,060.00000	9,225	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,845.00000	2,680	33.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			5.00000	5	33.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			909.00000	771	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			68.00000	96	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			10.00000	8	33.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,170.00000	3,333	33.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			3.00000	2	40.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,162.00000	5,327	40.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,160.00000	9,325	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,908.00000	1,743	26.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			18.00000	18	26.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			3.00000	2	39.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,112.00000	5,277	39.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			1.00000	1	46.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,110.00000	7,276	46.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,110.00000	9,275	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			3,142.00000	2,978	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			2.00000	3	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			2,154.00000	1,989	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			13.00000	14	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			1,180.00000	1,025	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			39.00000	50	21.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.55	Call			413.00000	310	19.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			273.00000	335	19.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			13.00000	9	32.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			2,872.00000	3,034	32.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			3.00000	2	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			4,863.00000	5,027	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			1.00000	1	45.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			6,861.00000	7,026	45.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			0.00000	0	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			8,860.00000	9,025	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			3,241.00000	3,078	35.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			1.00000	3	35.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			2,252.00000	2,087	29.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			11.00000	12	29.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			1,275.00000	1,116	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			35.00000	41	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			14.00000	10	31.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			2,774.00000	2,935	31.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			3.00000	2	38.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			4,763.00000	4,927	38.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	45.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			6,761.00000	6,926	45.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			0.00000	0	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			8,760.00000	8,925	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,641.00000	3,476	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			0.00000	1	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,647.00000	2,482	31.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			6.00000	7	31.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,663.00000	1,500	25.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			23.00000	25	25.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			747.00000	617	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			107.00000	142	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			20.00000	15	29.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,379.00000	2,540	29.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			5.00000	3	37.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,364.00000	4,528	37.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	44.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,361.00000	6,526	44.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			1.00000	0	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,360.00000	8,525	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,691.00000	3,526	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			0.00000	1	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,696.00000	2,531	32.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			6.00000	6	32.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,712.00000	1,548	25.39	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	11.00	Put			22.00000	23	25.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			5.00000	3	37.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,314.00000	4,478	37.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	43.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,311.00000	6,476	43.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			1.00000	0	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,310.00000	8,475	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,541.00000	3,376	36.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			0.00000	1	36.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,548.00000	2,383	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			7.00000	8	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,566.00000	1,403	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			25.00000	28	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			18.00000	13	30.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,478.00000	2,638	30.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			4.00000	3	37.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,464.00000	4,628	37.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	44.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,461.00000	6,626	44.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			1.00000	0	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,460.00000	8,625	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,441.00000	3,277	35.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			0.00000	2	35.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,449.00000	2,284	30.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			8.00000	9	30.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,468.00000	1,307	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			28.00000	32	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			17.00000	12	30.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,576.00000	2,737	30.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			4.00000	3	38.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,563.00000	4,728	38.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	1	44.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,561.00000	6,726	44.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			0.00000	0	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,560.00000	8,725	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			3,291.00000	3,128	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			1.00000	3	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			2,301.00000	2,136	29.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			10.00000	11	29.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			1,324.00000	1,164	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			33.00000	39	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			15.00000	11	31.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			2,724.00000	2,886	31.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			3.00000	2	38.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			4,713.00000	4,877	38.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	1	45.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			6,711.00000	6,876	45.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			0.00000	0	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			8,710.00000	8,875	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			3,093.00000	2,929	34.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			2.00000	4	34.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			1,132.00000	981	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			42.00000	56	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			3.00000	2	39.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			4,912.00000	5,077	39.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			0.00000	0	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			8,910.00000	9,075	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			2,796.00000	2,631	32.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			5.00000	6	32.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			1,810.00000	1,645	26.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			19.00000	20	26.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			10.00000	7	33.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,219.00000	3,382	33.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			2.00000	2	40.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,212.00000	5,377	40.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	47.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,210.00000	7,376	47.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,210.00000	9,375	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,741.00000	3,576	36.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			0.00000	1	36.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,746.00000	2,581	32.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			5.00000	6	32.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,761.00000	1,597	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			20.00000	22	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			5.00000	3	37.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,264.00000	4,428	37.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	1	43.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,261.00000	6,426	43.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			1.00000	0	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,260.00000	8,425	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,841.00000	3,676	36.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			0.00000	1	36.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			1.00000	1	43.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,161.00000	6,326	43.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			1.00000	1	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,160.00000	8,326	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,791.00000	3,626	36.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			0.00000	1	36.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			5.00000	4	37.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.90	Put		4,215.00000	4,379	37.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call		1.00000	1	43.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put		6,211.00000	6,376	43.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call		1.00000	0	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put		8,210.00000	8,375	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call		3,991.00000	3,825	37.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put		0.00000	0	37.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call		6.00000	4	36.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put		4,015.00000	4,179	36.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call		1.00000	1	42.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put		6,011.00000	6,176	42.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call		1.00000	1	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put		8,010.00000	8,176	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call		4,041.00000	3,875	37.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put		0.00000	0	37.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call		6.00000	4	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put		3,966.00000	4,129	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call		2.00000	1	42.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put		5,961.00000	6,126	42.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call		1.00000	1	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put		7,960.00000	8,126	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call		4,091.00000	3,925	37.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put		0.00000	0	37.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call		2.00000	1	42.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put		5,911.00000	6,076	42.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call		1.00000	1	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put		7,910.00000	8,076	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call		4,141.00000	3,975	37.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put		0.00000	0	37.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call		7.00000	5	36.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put		3,866.00000	4,030	36.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call		2.00000	1	42.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put		5,861.00000	6,026	42.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		1.00000	1	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		7,860.00000	8,026	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		4,341.00000	4,175	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		0.00000	0	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		7.00000	5	35.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		3,667.00000	3,830	35.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		1.00000	1	49.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		7,660.00000	7,826	49.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		8.00000	6	35.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		3,617.00000	3,781	35.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		2.00000	1	41.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		5,611.00000	5,776	41.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	8.40	Call			4,291.00000	4,125	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put			0.00000	0	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call			7.00000	5	35.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put			3,717.00000	3,880	35.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call			2.00000	1	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put			5,711.00000	5,876	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call			1.00000	1	49.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put			7,710.00000	7,876	49.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call			4,441.00000	4,275	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put			0.00000	0	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call			8.00000	6	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put			3,567.00000	3,731	34.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call			2.00000	1	41.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put			5,561.00000	5,726	41.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call			1.00000	1	48.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put			7,560.00000	7,726	48.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call			4,691.00000	4,525	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call			9.00000	7	33.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put			3,319.00000	3,482	33.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call			2.00000	2	40.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put			5,312.00000	5,477	40.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call			1.00000	1	47.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put			7,310.00000	7,476	47.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call			4,791.00000	4,625	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call			4,241.00000	4,075	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put			0.00000	0	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call			7.00000	5	35.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put			3,766.00000	3,930	35.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call			2.00000	1	41.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put			5,761.00000	5,926	41.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call			1.00000	1	49.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put			7,760.00000	7,926	49.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call			4,491.00000	4,325	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put			0.00000	0	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call			8.00000	6	34.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put			3,518.00000	3,681	34.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call			2.00000	1	41.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put			5,511.00000	5,676	41.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call			1.00000	1	48.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put			7,510.00000	7,676	48.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call			4,741.00000	4,575	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put			0.00000	0	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call			10.00000	7	33.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.95	Put		3,269.00000	3,432	33.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call		2.00000	2	40.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put		5,262.00000	5,427	40.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call		1.00000	1	47.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put		7,260.00000	7,426	47.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Call		5,041.00000	4,875	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Call		4,891.00000	4,725	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Call		3,891.00000	3,726	36.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Put		0.00000	1	36.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Call		4,941.00000	4,775	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	0	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Call		3,941.00000	3,775	36.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Put		0.00000	0	36.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Call		4,541.00000	4,375	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Put		0.00000	0	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Call		8.00000	6	34.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Put		3,468.00000	3,631	34.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Call		2.00000	1	40.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Put		5,461.00000	5,626	40.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Call		1.00000	1	48.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Put		7,460.00000	7,626	48.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Call		4,191.00000	4,025	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Put		0.00000	0	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Call		7.00000	5	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Put		3,816.00000	3,980	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Call		2.00000	1	41.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Put		5,811.00000	5,976	41.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Call		1.00000	1	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Put		7,810.00000	7,976	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.75	Call		6.00000	4	36.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.75	Put		4,065.00000	4,229	36.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.75	Call		1.00000	1	42.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.75	Put		6,061.00000	6,226	42.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.75	Call		1.00000	1	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.75	Put		8,060.00000	8,226	49.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.72990	12.89920		18.82	2,558,709.90	201	1,293.00
£ / R On 15/03/2010 Currency Future	12.90	Call		590.00000	504	19.27	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		591.00000	674	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		570.00000	486	19.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		621.00000	707	19.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		496.00000	421	19.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		747.00000	841	19.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		463.00000	392	20.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.25	Put			813.00000	912	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			479.00000	406	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			780.00000	876	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			532.00000	453	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			682.00000	773	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			612.00000	523	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			563.00000	643	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			683.00000	582	18.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			484.00000	553	18.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			787.00000	678	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			388.00000	448	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			734.00000	629	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			435.00000	499	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			844.00000	730	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			345.00000	401	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			873.00000	758	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			324.00000	378	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			999.00000	875	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			249.00000	295	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,136.00000	1,004	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			187.00000	224	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			1,100.00000	970	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			201.00000	240	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,213.00000	1,073	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			164.00000	193	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			1,032.00000	906	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			233.00000	276	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			966.00000	844	18.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			267.00000	314	18.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			815.00000	704	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			366.00000	424	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			708.00000	605	18.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			459.00000	525	18.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			760.00000	653	18.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			411.00000	473	18.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			635.00000	542	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			536.00000	612	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			513.00000	437	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			714.00000	807	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			432.00000	365	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			882.00000	985	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			376.00000	317	20.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,027.00000	1,137	20.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			328.00000	275	21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,179.00000	1,295	21.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.80	Call			317.00000	266	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,218.00000	1,336	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			306.00000	257	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,257.00000	1,377	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			296.00000	248	21.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,297.00000	1,418	21.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			277.00000	232	21.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,378.00000	1,502	21.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			251.00000	209	22.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,501.00000	1,629	22.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			259.00000	217	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,460.00000	1,587	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,914.00000	1,756	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			65.00000	76	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			3,762.00000	3,594	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			13.00000	14	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			351.00000	295	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,102.00000	1,215	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			417.00000	352	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			918.00000	1,022	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			176.00000	147	23.32	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,977.00000	2,117	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			389.00000	328	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			990.00000	1,098	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			268.00000	224	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,419.00000	1,544	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			286.00000	240	21.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,337.00000	1,460	21.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			363.00000	306	20.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,064.00000	1,176	20.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			403.00000	340	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			953.00000	1,060	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			447.00000	378	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			848.00000	948	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			339.00000	285	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,140.00000	1,255	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,417.00000	3,249	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			18.00000	19	26.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,439.00000	2,274	21.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			40.00000	45	21.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,509.00000	1,353	18.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			110.00000	123	18.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			200.00000	166	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,800.00000	1,937	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			99.00000	80	24.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.50	Put		2,700.00000	2,850	24.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		48.00000	39	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,648.00000	3,809	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		29.00000	25	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		4,630.00000	4,795	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		3,319.00000	3,151	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		19.00000	21	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		2,342.00000	2,178	21.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		43.00000	48	21.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		1,423.00000	1,267	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		124.00000	137	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		187.00000	156	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,888.00000	2,026	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		92.00000	74	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,793.00000	2,944	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		44.00000	36	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,745.00000	3,906	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		28.00000	24	28.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,729.00000	4,895	28.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		3,220.00000	3,053	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		21.00000	23	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		2,246.00000	2,082	20.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		46.00000	52	20.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		1,338.00000	1,182	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		138.00000	152	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		86.00000	69	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,887.00000	3,039	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		41.00000	33	25.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,842.00000	4,004	25.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		27.00000	24	28.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,828.00000	4,994	28.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		3,123.00000	2,955	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		23.00000	25	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		2,149.00000	1,988	20.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		50.00000	58	20.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		1,254.00000	1,108	17.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		155.00000	179	17.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		166.00000	136	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		2,066.00000	2,206	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		80.00000	64	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		2,980.00000	3,134	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		38.00000	32	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		3,939.00000	4,102	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		27.00000	23	28.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,927.00000	5,093	28.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.95	Call			2,976.00000	2,809	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			27.00000	29	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,007.00000	1,849	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			57.00000	69	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			150.00000	121	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,201.00000	2,341	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			71.00000	57	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,122.00000	3,277	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			35.00000	30	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,086.00000	4,250	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			25.00000	22	28.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,076.00000	5,242	28.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,074.00000	2,906	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			24.00000	26	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,101.00000	1,942	20.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			52.00000	62	20.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			161.00000	131	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,111.00000	2,251	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			77.00000	62	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,027.00000	3,182	24.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			37.00000	32	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,988.00000	4,152	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			26.00000	23	28.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,977.00000	5,143	28.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,368.00000	3,200	25.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			19.00000	20	25.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,391.00000	2,226	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			41.00000	46	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,466.00000	1,310	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			117.00000	130	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			193.00000	161	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,844.00000	1,981	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			96.00000	77	24.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,747.00000	2,897	24.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			46.00000	37	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,697.00000	3,857	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			29.00000	25	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,679.00000	4,845	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,172.00000	3,004	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			22.00000	24	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,197.00000	2,035	20.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			48.00000	55	20.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,296.00000	1,145	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			146.00000	165	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			659.00000	562	18.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.75	Put			510.00000	582	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			171.00000	141	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,021.00000	2,161	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			83.00000	66	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,933.00000	3,087	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			40.00000	33	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,891.00000	4,053	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			27.00000	23	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,878.00000	5,043	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,270.00000	3,102	25.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			20.00000	22	25.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,294.00000	2,130	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			45.00000	50	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,380.00000	1,224	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			131.00000	144	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			182.00000	151	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,932.00000	2,071	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			89.00000	72	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,840.00000	2,992	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			43.00000	35	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,794.00000	3,955	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			28.00000	24	28.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,779.00000	4,944	28.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,025.00000	2,857	24.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			26.00000	28	24.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,053.00000	1,895	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			54.00000	65	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,172.00000	1,038	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			173.00000	208	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			156.00000	126	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,157.00000	2,296	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			74.00000	59	24.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,075.00000	3,230	24.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			36.00000	31	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,037.00000	4,201	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			26.00000	22	28.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,027.00000	5,192	28.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			339.00000	285	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,140.00000	1,255	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,614.00000	3,446	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			15.00000	16	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,634.00000	2,468	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			34.00000	38	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,687.00000	1,530	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			87.00000	100	18.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.30	Call			904.00000	786	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			304.00000	356	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			227.00000	190	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,628.00000	1,760	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			115.00000	93	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,516.00000	2,663	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			55.00000	44	25.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,456.00000	3,615	25.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			31.00000	27	27.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,432.00000	4,597	27.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			17.00000	14	31.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,418.00000	6,584	31.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			7.00000	6	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			8,408.00000	8,576	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,466.00000	3,298	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			17.00000	18	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,488.00000	2,323	21.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			38.00000	43	21.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			1,553.00000	1,397	18.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			104.00000	117	18.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			103.00000	83	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,654.00000	2,803	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			30.00000	26	27.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,580.00000	4,746	27.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			16.00000	14	32.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,567.00000	6,734	32.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			7.00000	5	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,557.00000	8,725	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			16.00000	13	32.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,666.00000	6,833	32.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			6.00000	5	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,657.00000	8,825	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			15.00000	13	32.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			6,716.00000	6,883	32.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			6.00000	5	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			8,707.00000	8,875	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			15.00000	12	32.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			6,865.00000	7,032	32.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			5.00000	4	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			8,856.00000	9,024	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			14.00000	12	32.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,965.00000	7,132	32.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			5.00000	4	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,956.00000	9,124	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			14.00000	11	32.72	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	19.90	Put		7,015.00000	7,181	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		5.00000	4	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		9,006.00000	9,174	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		13.00000	11	32.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		7,064.00000	7,231	32.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		5.00000	4	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put		9,056.00000	9,224	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		2,878.00000	2,711	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		29.00000	31	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		1,066.00000	938	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		217.00000	258	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call		66.00000	53	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		3,217.00000	3,373	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call		25.00000	22	29.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put		5,176.00000	5,342	29.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		13.00000	11	32.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		7,164.00000	7,331	32.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call		4.00000	3	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put		9,155.00000	9,323	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call		14.00000	12	32.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put		6,915.00000	7,082	32.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		5.00000	4	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		8,906.00000	9,074	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		15.00000	13	32.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		6,766.00000	6,933	32.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		6.00000	4	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		8,757.00000	8,925	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		3,515.00000	3,347	26.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		16.00000	18	26.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		2,536.00000	2,371	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		37.00000	41	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		1,597.00000	1,441	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		98.00000	111	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		107.00000	86	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,608.00000	2,756	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		30.00000	26	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,531.00000	4,696	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		17.00000	14	31.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		6,517.00000	6,684	31.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		7.00000	5	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,508.00000	8,675	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		3,663.00000	3,495	27.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		14.00000	15	27.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		2,682.00000	2,516	22.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		33.00000	36	22.84	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	11.25	Call			1,732.00000	1,575	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			82.00000	95	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			935.00000	815	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			285.00000	335	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			120.00000	97	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			2,471.00000	2,617	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			32.00000	27	27.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			4,382.00000	4,547	27.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			18.00000	15	31.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			6,368.00000	6,535	31.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			8.00000	6	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			8,358.00000	8,526	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			3,713.00000	3,544	27.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			13.00000	14	27.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			2,731.00000	2,565	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			32.00000	35	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			1,777.00000	1,620	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			78.00000	90	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			124.00000	100	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			2,425.00000	2,570	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			32.00000	28	26.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			4,333.00000	4,498	26.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			18.00000	15	31.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			6,319.00000	6,485	31.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			8.00000	6	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			8,309.00000	8,476	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			3,565.00000	3,397	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			15.00000	17	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			2,585.00000	2,419	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			36.00000	39	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			1,642.00000	1,485	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			93.00000	105	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			111.00000	90	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			2,562.00000	2,710	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			31.00000	26	27.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			4,481.00000	4,647	27.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			17.00000	14	31.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,468.00000	6,634	31.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			7.00000	5	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,458.00000	8,626	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			16.00000	13	32.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			6,617.00000	6,783	32.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			6.00000	5	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,607.00000	8,775	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			2,829.00000	2,662	23.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.10	Put		30.00000	32	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		1,868.00000	1,711	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		69.00000	81	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		64.00000	51	24.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		3,265.00000	3,421	24.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		24.00000	21	29.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		5,225.00000	5,391	29.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		13.00000	11	33.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		7,214.00000	7,381	33.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		4.00000	3	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put		9,205.00000	9,373	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		2,780.00000	2,613	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		31.00000	34	23.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		1,822.00000	1,665	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		73.00000	85	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		62.00000	50	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		3,312.00000	3,470	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		24.00000	21	29.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		5,275.00000	5,441	29.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		13.00000	10	33.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		7,263.00000	7,431	33.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		4.00000	3	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		9,255.00000	9,423	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		2,927.00000	2,760	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		28.00000	30	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		1,960.00000	1,802	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		61.00000	72	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		550.00000	469	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		651.00000	739	19.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		69.00000	55	24.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		3,169.00000	3,325	24.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		25.00000	22	29.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		5,126.00000	5,292	29.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		13.00000	11	32.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		7,114.00000	7,281	32.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		5.00000	3	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		9,105.00000	9,274	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		3,861.00000	3,692	27.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		12.00000	12	27.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		139.00000	112	23.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		2,290.00000	2,432	23.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		34.00000	29	26.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		4,185.00000	4,349	26.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		19.00000	16	31.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		6,170.00000	6,336	31.41	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 15/03/2010 Currency Future	21.05	Call			9.00000	7	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,160.00000	8,327	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			129.00000	104	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			2,380.00000	2,524	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			33.00000	28	26.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,284.00000	4,448	26.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			18.00000	15	31.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,269.00000	6,435	31.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			8.00000	6	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,259.00000	8,426	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,811.00000	3,643	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			12.00000	13	27.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			134.00000	108	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,335.00000	2,478	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			33.00000	29	26.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,234.00000	4,399	26.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			19.00000	16	31.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,220.00000	6,386	31.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			8.00000	7	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,209.00000	8,377	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			3,960.00000	3,791	28.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			10.00000	11	28.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			20.00000	17	31.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,071.00000	6,237	31.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			9.00000	7	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,060.00000	8,227	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			4,058.00000	3,890	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			9.00000	10	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			21.00000	17	31.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			5,971.00000	6,137	31.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			10.00000	8	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			7,961.00000	8,128	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			4,009.00000	3,841	28.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			10.00000	11	28.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			20.00000	17	31.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,021.00000	6,187	31.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			10.00000	7	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,011.00000	8,178	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			4,107.00000	3,940	28.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			8.00000	10	28.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			21.00000	18	31.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			5,922.00000	6,088	31.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			10.00000	8	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			7,911.00000	8,078	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			4,354.00000	4,186	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 15/03/2010 Currency Future	8.55	Put			5.00000	7	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call			22.00000	19	30.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put			5,673.00000	5,839	30.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call			11.00000	9	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put			7,662.00000	7,829	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call			4,404.00000	4,236	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put			4.00000	6	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call			22.00000	19	30.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put			5,623.00000	5,789	30.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call			11.00000	9	33.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put			7,612.00000	7,779	33.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call			4,305.00000	4,137	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put			6.00000	7	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call			22.00000	19	30.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put			5,723.00000	5,889	30.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call			11.00000	9	33.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put			7,712.00000	7,879	33.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call			4,453.00000	4,285	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put			4.00000	5	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call			206.00000	172	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put			1,757.00000	1,892	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call			49.00000	40	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put			3,600.00000	3,760	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call			22.00000	20	30.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put			5,573.00000	5,740	30.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call			11.00000	9	33.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put			7,562.00000	7,729	33.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call			4,701.00000	4,533	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put			2.00000	3	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call			242.00000	202	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put			1,543.00000	1,673	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call			59.00000	48	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put			3,360.00000	3,518	25.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call			24.00000	21	29.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put			5,325.00000	5,491	29.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call			12.00000	10	33.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put			7,313.00000	7,480	33.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call			4,751.00000	4,583	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put			2.00000	3	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call			4,255.00000	4,088	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put			6.00000	8	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call			21.00000	19	30.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put			5,772.00000	5,939	30.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call			11.00000	9	33.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put			7,761.00000	7,929	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 15/03/2010 Currency Future	8.05	Call		4,851.00000	4,682	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Put		2.00000	2	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Call		5,050.00000	4,881	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Put		1.00000	1	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Call		4,901.00000	4,732	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Put		1.00000	2	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Call		3,910.00000	3,742	27.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Put		11.00000	12	27.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Call		4,950.00000	4,782	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Put		1.00000	2	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Call		4,552.00000	4,384	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Put		3.00000	4	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Call		220.00000	183	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Put		1,671.00000	1,804	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Call		53.00000	43	25.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Put		3,504.00000	3,663	25.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Call		23.00000	20	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Put		5,474.00000	5,640	29.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Call		12.00000	10	33.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Put		7,462.00000	7,630	33.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Call		4,503.00000	4,335	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Put		4.00000	5	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Call		213.00000	178	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Put		1,714.00000	1,848	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Call		51.00000	41	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Put		3,552.00000	3,711	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Call		23.00000	20	30.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Put		5,524.00000	5,690	30.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Call		11.00000	10	33.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Put		7,512.00000	7,680	33.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Call		4,206.00000	4,039	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Put		7.00000	9	29.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Call		21.00000	19	30.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Put		5,822.00000	5,989	30.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Call		10.00000	9	33.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Put		7,811.00000	7,979	33.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.93530	13.10790		18.76	232,835.40	18	681.00
£ / R On 14/06/2010 Currency Future	13.10	Call		778.00000	688	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		770.00000	852	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		739.00000	652	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		831.00000	917	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		668.00000	588	19.61	0.00	0	11,323.00
£ / R On 14/06/2010 Currency Future	13.40	Put		960.00000	1,053	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		651.00000	573	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		993.00000	1,088	19.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.30	Call			702.00000	619	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			894.00000	984	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			95.00000	79	25.30	0.00	0	11,279.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,487.00000	4,644	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			798.00000	706	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			740.00000	820	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			864.00000	765	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			656.00000	729	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			959.00000	853	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			551.00000	618	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			911.00000	808	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			603.00000	672	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			1,011.00000	900	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			503.00000	565	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,037.00000	925	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			479.00000	540	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,149.00000	1,030	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			391.00000	445	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			1,271.00000	1,145	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			313.00000	360	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,240.00000	1,115	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			332.00000	380	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,338.00000	1,206	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			280.00000	321	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,179.00000	1,058	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			371.00000	422	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			1,092.00000	976	18.01	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put			434.00000	491	18.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			985.00000	876	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			527.00000	591	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			935.00000	830	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			577.00000	645	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			887.00000	786	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			629.00000	701	18.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			959.00000	853	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			551.00000	618	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,120.00000	1,003	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			412.00000	468	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			820.00000	725	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			712.00000	789	18.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			720.00000	636	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			862.00000	950	19.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			409.00000	358	21.50	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,701.00000	1,822	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			758.00000	670	19.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.15	Put			800.00000	884	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			685.00000	603	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			927.00000	1,018	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			619.00000	544	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,061.00000	1,159	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			560.00000	492	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,202.00000	1,306	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			495.00000	434	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,387.00000	1,499	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			484.00000	423	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,426.00000	1,538	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			461.00000	403	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,503.00000	1,618	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			450.00000	393	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,542.00000	1,658	21.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			419.00000	366	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,661.00000	1,781	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			429.00000	375	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,621.00000	1,740	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			533.00000	467	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,275.00000	1,382	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			604.00000	530	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,096.00000	1,195	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			574.00000	504	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,166.00000	1,269	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			589.00000	517	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,131.00000	1,232	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			520.00000	456	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,312.00000	1,421	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			472.00000	413	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,464.00000	1,578	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			439.00000	384	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,581.00000	1,699	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			508.00000	445	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,350.00000	1,459	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			546.00000	479	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,239.00000	1,344	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			508.00000	445	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,350.00000	1,459	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			520.00000	456	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,312.00000	1,421	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			574.00000	504	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,166.00000	1,269	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			635.00000	558	19.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,027.00000	1,123	19.80	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	14.60	Call			373.00000	326	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,865.00000	1,990	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			264.00000	228	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,507.00000	2,643	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			166.00000	143	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,409.00000	3,557	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			104.00000	86	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,346.00000	4,501	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			56.00000	47	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,298.00000	5,462	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			271.00000	234	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,463.00000	2,598	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			170.00000	146	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,362.00000	3,511	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			107.00000	89	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,299.00000	4,454	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			58.00000	49	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,250.00000	5,413	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,519.00000	4,349	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			11.00000	13	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,056.00000	2,886	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			48.00000	51	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,670.00000	1,525	17.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			162.00000	190	17.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			186.00000	160	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,178.00000	3,324	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			89.00000	74	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,581.00000	4,739	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			35.00000	31	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			6,027.00000	6,196	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			26.00000	23	28.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,518.00000	7,688	28.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			4,963.00000	4,791	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			5.00000	6	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,494.00000	3,324	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			36.00000	38	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,043.00000	1,889	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			85.00000	104	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			229.00000	197	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,771.00000	2,912	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			117.00000	97	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,159.00000	4,312	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			47.00000	39	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,589.00000	5,754	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			28.00000	25	27.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.15	Put		7,070.00000	7,240	27.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,211.00000	5,039	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		3.00000	4	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		3,738.00000	3,568	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		30.00000	32	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,278.00000	2,110	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		71.00000	75	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		258.00000	223	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,550.00000	2,687	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		131.00000	112	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,923.00000	4,077	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		55.00000	46	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,347.00000	5,510	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		30.00000	26	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,822.00000	6,991	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,640.00000	3,470	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		32.00000	35	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,666.00000	2,497	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		58.00000	61	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		1,750.00000	1,603	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		142.00000	167	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,064.00000	950	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		456.00000	515	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		391.00000	341	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,783.00000	1,906	21.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		246.00000	212	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,638.00000	2,777	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		156.00000	133	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,548.00000	3,698	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		2,763.00000	2,594	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		55.00000	58	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		1,831.00000	1,682	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		123.00000	147	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		163.00000	139	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,455.00000	3,604	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		101.00000	84	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,393.00000	4,549	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		3,787.00000	3,617	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		29.00000	31	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		2,812.00000	2,642	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		54.00000	57	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		1,873.00000	1,723	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		115.00000	137	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		92.00000	77	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,534.00000	4,691	25.31	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	14.75	Call			348.00000	304	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,990.00000	2,119	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			219.00000	188	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,861.00000	3,003	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			140.00000	120	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,782.00000	3,934	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			82.00000	68	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,724.00000	4,883	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			312.00000	271	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,204.00000	2,336	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			195.00000	167	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,087.00000	3,232	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			126.00000	107	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			4,018.00000	4,171	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			70.00000	58	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,962.00000	5,123	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,396.00000	3,227	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			38.00000	41	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,423.00000	2,255	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			66.00000	69	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,554.00000	1,412	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			197.00000	227	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			278.00000	239	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,420.00000	2,554	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			174.00000	149	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,316.00000	3,464	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			110.00000	92	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,253.00000	4,407	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			60.00000	50	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			5,202.00000	5,365	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,250.00000	3,081	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			42.00000	46	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,444.00000	1,305	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			236.00000	270	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			3,202.00000	3,033	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			44.00000	47	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,230.00000	2,062	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			72.00000	77	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,408.00000	1,270	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			250.00000	285	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			842.00000	744	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			684.00000	759	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			252.00000	217	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,594.00000	2,732	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			159.00000	136	24.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.45	Put			3,501.00000	3,651	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			98.00000	81	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,440.00000	4,596	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			53.00000	44	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,395.00000	5,559	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			3,105.00000	2,935	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			47.00000	50	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			2,134.00000	1,975	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			76.00000	89	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			240.00000	207	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,682.00000	2,822	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			152.00000	130	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,595.00000	3,745	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			50.00000	42	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,492.00000	5,656	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			3,007.00000	2,837	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			49.00000	52	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			146.00000	125	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,688.00000	3,840	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			87.00000	72	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,629.00000	4,787	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,299.00000	3,129	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			41.00000	44	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,327.00000	2,158	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			69.00000	73	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,480.00000	1,340	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			222.00000	255	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,445.00000	3,275	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			37.00000	40	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,472.00000	2,303	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			64.00000	68	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,593.00000	1,449	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			185.00000	214	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			284.00000	245	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,376.00000	2,510	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			178.00000	153	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,270.00000	3,417	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			114.00000	95	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,206.00000	4,359	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			62.00000	52	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,154.00000	5,316	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,472.00000	2,303	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			64.00000	68	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,593.00000	1,449	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			185.00000	214	17.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.20	Call			284.00000	245	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,376.00000	2,510	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,153.00000	2,984	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			45.00000	48	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,182.00000	2,018	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			74.00000	83	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,372.00000	1,238	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			265.00000	302	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			51.00000	43	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,443.00000	5,608	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,086.00000	1,932	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			78.00000	96	17.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,303.00000	1,175	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			296.00000	340	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			235.00000	202	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,727.00000	2,867	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			149.00000	128	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,641.00000	3,792	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			48.00000	40	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,540.00000	5,705	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,591.00000	3,421	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			33.00000	36	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,617.00000	2,448	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			60.00000	63	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,710.00000	1,563	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			152.00000	178	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			305.00000	264	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,247.00000	2,379	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			190.00000	163	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,133.00000	3,278	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			123.00000	104	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,065.00000	4,218	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			68.00000	57	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,010.00000	5,171	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			32.00000	28	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,474.00000	6,643	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			19.00000	16	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,461.00000	8,630	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,520.00000	2,351	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			62.00000	66	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,631.00000	1,487	17.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			173.00000	202	17.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			31.00000	28	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,573.00000	6,742	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			18.00000	15	29.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.65	Put		8,560.00000	8,729	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		30.00000	27	27.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		6,673.00000	6,842	27.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		17.00000	14	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		8,659.00000	8,829	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		3,347.00000	3,178	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		39.00000	43	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		2,375.00000	2,206	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		67.00000	71	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		1,517.00000	1,376	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		209.00000	241	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		214.00000	184	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		2,906.00000	3,048	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		79.00000	66	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		4,771.00000	4,931	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		30.00000	27	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		6,722.00000	6,892	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		16.00000	14	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		8,709.00000	8,878	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,230.00000	2,062	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		72.00000	77	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,408.00000	1,270	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		250.00000	285	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		842.00000	744	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		684.00000	759	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		199.00000	171	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,042.00000	3,186	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		72.00000	60	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		4,914.00000	5,075	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		29.00000	26	27.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		6,871.00000	7,041	27.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		15.00000	12	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		8,857.00000	9,027	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		199.00000	171	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,042.00000	3,186	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		29.00000	26	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		6,921.00000	7,090	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		15.00000	12	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		8,907.00000	9,077	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		182.00000	156	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		3,224.00000	3,371	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		64.00000	53	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		5,106.00000	5,268	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		14.00000	11	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		9,056.00000	9,226	29.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.20	Call			2,958.00000	2,788	20.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			50.00000	53	20.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			1,999.00000	1,847	17.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			92.00000	111	17.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			28.00000	25	27.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			7,120.00000	7,290	27.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			13.00000	11	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			9,105.00000	9,275	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			2,861.00000	2,691	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			53.00000	56	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			1,914.00000	1,763	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			106.00000	128	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			27.00000	24	27.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			7,220.00000	7,389	27.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			12.00000	10	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			9,205.00000	9,375	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			2,910.00000	2,740	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			52.00000	54	20.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			1,957.00000	1,805	17.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			99.00000	120	17.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			1,209.00000	1,086	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			351.00000	401	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			28.00000	25	27.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			7,170.00000	7,339	27.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			13.00000	10	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			9,155.00000	9,325	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			66.00000	55	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			5,058.00000	5,220	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			28.00000	25	27.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,021.00000	7,190	27.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			14.00000	11	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,006.00000	9,176	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			204.00000	175	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			2,996.00000	3,140	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			74.00000	62	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			4,866.00000	5,027	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			16.00000	13	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			8,808.00000	8,977	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			3,689.00000	3,519	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			31.00000	33	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			2,715.00000	2,545	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			57.00000	60	19.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			1,790.00000	1,642	17.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			132.00000	157	17.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			32.00000	29	26.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.45	Put		6,375.00000	6,544	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		20.00000	17	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,362.00000	8,531	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		33.00000	29	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		6,325.00000	6,494	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		21.00000	17	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		8,313.00000	8,482	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,542.00000	3,372	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		34.00000	37	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		2,569.00000	2,400	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		61.00000	64	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		31.00000	28	26.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,524.00000	6,693	26.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		18.00000	15	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,511.00000	8,680	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		224.00000	193	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,816.00000	2,957	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		84.00000	70	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		4,676.00000	4,835	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		31.00000	27	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		6,623.00000	6,792	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		17.00000	14	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,610.00000	8,779	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		209.00000	179	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		2,951.00000	3,094	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		77.00000	64	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		4,819.00000	4,979	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		30.00000	27	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		6,772.00000	6,941	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		16.00000	13	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		8,758.00000	8,928	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		27.00000	24	28.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		7,269.00000	7,439	28.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		12.00000	10	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		9,254.00000	9,425	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		29.00000	26	27.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		6,971.00000	7,140	27.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		14.00000	12	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		8,956.00000	9,126	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call		3,885.00000	3,714	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put		27.00000	29	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call		34.00000	30	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put		6,176.00000	6,345	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call		22.00000	19	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put		8,164.00000	8,333	29.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.35	Call			33.00000	30	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			6,275.00000	6,444	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			21.00000	17	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			8,263.00000	8,432	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,836.00000	3,665	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			28.00000	30	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			34.00000	30	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,226.00000	6,395	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			22.00000	18	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			8,214.00000	8,383	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			3,983.00000	3,812	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			25.00000	27	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			291.00000	252	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,333.00000	2,466	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			35.00000	31	25.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			6,077.00000	6,246	25.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			24.00000	20	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			8,066.00000	8,234	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			4,081.00000	3,911	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			23.00000	25	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			36.00000	32	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			5,978.00000	6,146	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			25.00000	21	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			7,967.00000	8,135	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			4,032.00000	3,861	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			25.00000	26	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			299.00000	258	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,291.00000	2,423	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			121.00000	100	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,113.00000	4,265	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			24.00000	20	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,016.00000	8,185	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			4,129.00000	3,960	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			21.00000	24	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			37.00000	32	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			5,930.00000	6,097	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			25.00000	21	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			7,917.00000	8,086	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			4,372.00000	4,202	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put			14.00000	17	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call			44.00000	37	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put			5,686.00000	5,852	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call			26.00000	23	28.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			7,668.00000	7,837	28.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			4,421.00000	4,251	25.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	8.70	Put			13.00000	16	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call			356.00000	311	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put			1,948.00000	2,076	22.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call			143.00000	122	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put			3,735.00000	3,887	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call			45.00000	38	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put			5,637.00000	5,803	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call			26.00000	23	28.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put			7,618.00000	7,787	28.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call			4,323.00000	4,154	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put			15.00000	19	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call			341.00000	297	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put			2,033.00000	2,162	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call			137.00000	117	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put			3,829.00000	3,982	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call			42.00000	36	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put			5,735.00000	5,900	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call			25.00000	22	28.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put			7,717.00000	7,887	28.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call			4,715.00000	4,545	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put			8.00000	9	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call			27.00000	24	28.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put			7,319.00000	7,489	28.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call			4,765.00000	4,594	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put			7.00000	9	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call			4,470.00000	4,300	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put			12.00000	15	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call			365.00000	318	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put			1,907.00000	2,033	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call			26.00000	23	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put			7,568.00000	7,738	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call			4,274.00000	4,105	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put			17.00000	20	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call			333.00000	291	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put			2,075.00000	2,205	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call			134.00000	115	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put			3,876.00000	4,029	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call			41.00000	35	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put			5,783.00000	5,949	25.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Call			25.00000	22	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put			7,767.00000	7,937	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Call			4,864.00000	4,692	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Put			6.00000	7	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Call			5,062.00000	4,890	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Put			4.00000	5	25.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	8.20	Call		4,913.00000	4,742	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Put		5.00000	6	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Call		3,934.00000	3,763	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Put		26.00000	28	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Call		4,568.00000	4,398	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Put		10.00000	12	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Call		382.00000	333	21.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Put		1,824.00000	1,948	21.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Call		26.00000	23	28.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Put		7,468.00000	7,638	28.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Call		4,226.00000	4,057	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Put		18.00000	22	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Call		326.00000	284	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Put		2,118.00000	2,249	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Call		40.00000	34	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Put		5,832.00000	5,998	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Call		25.00000	22	29.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Put		7,817.00000	7,987	29.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Call		32.00000	29	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Put		6,424.00000	6,593	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Call		19.00000	16	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Put		8,412.00000	8,581	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.20	Call		34.00000	31	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.20	Put		6,126.00000	6,295	26.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.20	Call		23.00000	19	29.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.20	Put		8,115.00000	8,284	29.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.25290	11.38910		17.33	5,142,575.30	457	35,379.00
€ / R On 14/12/2009 Currency Future	11.40	Call		264.00000	196	18.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		275.00000	343	18.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		244.00000	180	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		305.00000	377	18.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		178.00000	129	19.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		439.00000	526	19.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		152.00000	109	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		513.00000	606	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call		4,439.00000	4,303	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	0	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		209.00000	152	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		370.00000	449	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		193.00000	140	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		404.00000	487	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		75.00000	53	21.96	0.00	0	12,389.00
€ / R On 14/12/2009 Currency Future	12.20	Put		886.00000	1,000	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		4.00000	3	32.22	0.00	0	12,389.00

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	Put		3,215.00000	3,350	32.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		318.00000	232	17.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		229.00000	279	17.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		409.00000	309	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		170.00000	206	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		442.00000	339	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		153.00000	186	17.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		476.00000	371	17.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		137.00000	168	17.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		549.00000	439	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		110.00000	136	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		512.00000	404	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		123.00000	151	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		377.00000	280	17.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		188.00000	227	17.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		290.00000	213	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		251.00000	311	17.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		347.00000	252	17.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		208.00000	249	17.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		49.00000	34	23.43	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,159.00000	1,281	23.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		226.00000	166	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		337.00000	413	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		165.00000	118	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		475.00000	565	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		140.00000	100	20.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		551.00000	647	20.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		120.00000	85	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		631.00000	732	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		130.00000	92	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		591.00000	689	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		103.00000	72	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		713.00000	819	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		95.00000	67	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		756.00000	864	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		88.00000	61	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		799.00000	909	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		111.00000	78	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		672.00000	775	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		81.00000	57	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		842.00000	954	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		70.00000	49	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		931.00000	1,046	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		45.00000	31	23.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,206.00000	1,328	23.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.45	Call		52.00000	36	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,113.00000	1,233	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		56.00000	39	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,067.00000	1,186	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		39.00000	27	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,300.00000	1,424	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		37.00000	25	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,348.00000	1,472	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		34.00000	24	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,395.00000	1,521	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		32.00000	22	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,443.00000	1,569	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		25.00000	17	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,636.00000	1,764	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		19.00000	14	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,830.00000	1,961	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		15.00000	10	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,026.00000	2,158	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		17.00000	12	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,928.00000	2,059	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		16.00000	11	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,977.00000	2,108	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		16.00000	11	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,977.00000	2,108	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		11.00000	8	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,272.00000	2,405	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		11.00000	7	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,321.00000	2,454	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		12.00000	8	28.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,223.00000	2,355	28.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		13.00000	9	28.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,174.00000	2,306	28.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		14.00000	9	28.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,124.00000	2,256	28.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		13.00000	9	28.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,174.00000	2,306	28.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		14.00000	10	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,075.00000	2,207	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		9.00000	6	29.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,470.00000	2,603	29.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		18.00000	13	27.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,879.00000	2,010	27.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		3.00000	2	33.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,464.00000	3,599	33.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		10.00000	7	28.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.75	Put		2,371.00000	2,504	28.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		8.00000	5	29.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,569.00000	2,702	29.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		7.00000	5	30.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,668.00000	2,802	30.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		6.00000	4	30.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,767.00000	2,901	30.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		6.00000	4	30.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,866.00000	3,001	30.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		17.00000	12	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,928.00000	2,059	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		15.00000	10	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,026.00000	2,158	27.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		9.00000	6	29.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,420.00000	2,553	29.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		8.00000	6	29.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,519.00000	2,653	29.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		7.00000	5	29.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,618.00000	2,752	29.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		23.00000	16	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,684.00000	1,813	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		21.00000	14	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,781.00000	1,911	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		11.00000	8	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,272.00000	2,405	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		21.00000	14	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,781.00000	1,911	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		9.00000	6	29.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,470.00000	2,603	29.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		22.00000	15	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,733.00000	1,862	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		9.00000	6	29.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,420.00000	2,553	29.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		8.00000	6	29.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,519.00000	2,653	29.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		7.00000	4	30.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,717.00000	2,852	30.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		7.00000	5	30.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,668.00000	2,802	30.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		26.00000	18	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,587.00000	1,715	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		28.00000	19	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,539.00000	1,667	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		22.00000	15	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,733.00000	1,862	26.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.60	Call		12.00000	8	28.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,223.00000	2,355	28.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		28.00000	19	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,539.00000	1,667	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		30.00000	21	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,491.00000	1,618	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		23.00000	16	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,684.00000	1,813	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		42.00000	29	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,253.00000	1,376	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		60.00000	42	22.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,021.00000	1,139	22.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		39.00000	27	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,300.00000	1,424	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		65.00000	45	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		976.00000	1,092	22.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		56.00000	39	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,067.00000	1,186	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		42.00000	29	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,253.00000	1,376	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		791.00000	671	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		52.00000	68	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		4.00000	3	32.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,265.00000	3,400	32.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		969.00000	844	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		30.00000	41	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		3.00000	2	32.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,364.00000	3,499	32.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,845.00000	1,710	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		6.00000	7	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		2.00000	1	35.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,163.00000	4,298	35.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		1.00000	1	42.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,662.00000	5,798	42.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		0.00000	0	47.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,161.00000	7,297	47.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,142.00000	2,007	27.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		3.00000	4	27.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		707.00000	589	18.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		68.00000	87	18.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		2.00000	1	34.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,863.00000	3,999	34.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		1.00000	1	40.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,362.00000	5,498	40.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		0.00000	0	46.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	18.25	Put		6,861.00000	6,997	46.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		75.00000	53	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		886.00000	1,000	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,291.00000	2,156	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		2.00000	3	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		835.00000	713	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		46.00000	60	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		2.00000	2	34.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,713.00000	3,849	34.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		1.00000	1	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,212.00000	5,348	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		1.00000	0	45.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,711.00000	6,847	45.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,589.00000	3,453	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,590.00000	2,454	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		1.00000	1	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,598.00000	1,463	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		9.00000	10	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		666.00000	550	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		77.00000	97	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		3.00000	2	32.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,414.00000	3,549	32.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		1.00000	1	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,412.00000	4,548	36.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,689.00000	3,553	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		0.00000	0	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,690.00000	2,554	28.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		1.00000	1	28.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,697.00000	1,562	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		8.00000	9	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		748.00000	630	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		59.00000	77	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		4.00000	2	32.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,314.00000	3,449	32.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		2.00000	1	36.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,312.00000	4,448	36.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,739.00000	3,603	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,740.00000	2,604	29.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		1.00000	1	29.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,746.00000	1,611	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		7.00000	8	24.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		2.00000	1	36.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,262.00000	4,398	36.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.90	Call			3,489.00000	3,353	28.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	28.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,490.00000	2,354	28.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			1.00000	2	28.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,500.00000	1,365	22.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			11.00000	12	22.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			587.00000	475	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			98.00000	122	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			3.00000	2	33.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,514.00000	3,649	33.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			1.00000	1	37.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,512.00000	4,648	37.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,389.00000	3,253	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,391.00000	2,255	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			2.00000	2	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,402.00000	1,268	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			13.00000	15	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			3.00000	2	33.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,614.00000	3,749	33.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			1.00000	1	37.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,612.00000	4,748	37.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,289.00000	3,153	29.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			0.00000	0	29.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,304.00000	1,171	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			15.00000	18	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			1.00000	1	38.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,712.00000	4,848	38.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,339.00000	3,203	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			0.00000	0	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,341.00000	2,205	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			2.00000	2	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,353.00000	1,219	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			14.00000	16	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			3.00000	2	33.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,663.00000	3,799	33.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			1.00000	1	38.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,662.00000	4,798	38.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,539.00000	3,403	27.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	27.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,540.00000	2,404	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			1.00000	1	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,549.00000	1,414	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			10.00000	11	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			626.00000	512	18.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.85	Put			87.00000	109	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			1.00000	1	37.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,462.00000	4,598	37.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,639.00000	3,503	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			0.00000	0	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,640.00000	2,504	28.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			1.00000	1	28.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,647.00000	1,512	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			8.00000	10	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			1.00000	1	36.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,362.00000	4,498	36.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,789.00000	3,653	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,790.00000	2,654	29.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			1.00000	1	29.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,796.00000	1,660	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			7.00000	7	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			2.00000	1	36.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,213.00000	4,348	36.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,789.00000	3,653	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,889.00000	3,753	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			0.00000	0	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,890.00000	2,753	29.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			0.00000	0	29.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,895.00000	1,759	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			6.00000	6	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			924.00000	800	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			34.00000	47	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			4.00000	3	31.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,115.00000	3,250	31.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			2.00000	1	35.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,113.00000	4,248	35.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,089.00000	3,953	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			0.00000	0	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,089.00000	2,953	30.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	30.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,093.00000	1,957	26.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			4.00000	4	26.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,111.00000	980	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			21.00000	27	20.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			5.00000	4	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,916.00000	3,051	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			2.00000	1	34.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,913.00000	4,049	34.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.20	Call			4,189.00000	4,053	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	0	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,189.00000	3,053	30.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			0.00000	0	30.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,192.00000	2,056	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			3.00000	4	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,207.00000	1,075	20.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			18.00000	22	20.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			6.00000	4	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,817.00000	2,951	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			2.00000	2	34.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,813.00000	3,949	34.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			1.00000	1	42.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,812.00000	5,948	42.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			0.00000	0	49.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,811.00000	7,947	49.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			1.00000	1	43.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			5,912.00000	6,048	43.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			0.00000	0	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			7,911.00000	8,047	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,989.00000	3,853	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			0.00000	0	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,989.00000	2,853	29.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			0.00000	0	29.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,994.00000	1,858	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			5.00000	5	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			1,015.00000	889	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			26.00000	36	19.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			2.00000	1	35.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,013.00000	4,148	35.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			1.00000	1	43.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,012.00000	6,148	43.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			0.00000	0	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,011.00000	8,147	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			1.00000	0	43.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,112.00000	6,248	43.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			0.00000	0	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,111.00000	8,247	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			1.00000	0	44.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,261.00000	6,398	44.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			0.00000	0	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,261.00000	8,397	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			1.00000	0	44.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,361.00000	6,498	44.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	49.42	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	19.75	Put		8,361.00000	8,497	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		1.00000	0	45.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,511.00000	6,647	45.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		0.00000	0	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,511.00000	8,647	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		1.00000	0	44.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,461.00000	6,598	44.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		0.00000	0	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,461.00000	8,597	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		1.00000	0	44.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,211.00000	6,348	44.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		0.00000	0	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,211.00000	8,347	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		4,139.00000	4,003	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		0.00000	0	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,139.00000	3,003	30.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		0.00000	0	30.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		1,159.00000	1,027	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		20.00000	24	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		1.00000	1	43.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,862.00000	5,998	43.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		0.00000	0	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,861.00000	7,997	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,039.00000	3,903	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		0.00000	0	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,039.00000	2,903	30.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		0.00000	0	30.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,043.00000	1,908	26.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		4.00000	5	26.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,063.00000	934	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		23.00000	31	19.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		2.00000	1	35.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		3,963.00000	4,098	35.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		1.00000	1	43.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		5,962.00000	6,098	43.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		0.00000	0	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,961.00000	8,097	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		3,939.00000	3,803	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		0.00000	0	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		2,940.00000	2,803	29.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		0.00000	0	29.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		1,944.00000	1,809	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		5.00000	6	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		2.00000	1	35.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		4,063.00000	4,198	35.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.45	Call			1.00000	0	43.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,062.00000	6,198	43.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			0.00000	0	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,061.00000	8,197	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			1.00000	0	44.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,411.00000	6,548	44.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,411.00000	8,547	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			1.00000	0	44.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,311.00000	6,448	44.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,311.00000	8,447	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			4,289.00000	4,153	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	0	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			1.00000	1	42.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			5,712.00000	5,848	42.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			0.00000	0	48.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			7,711.00000	7,847	48.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			4,239.00000	4,103	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			0.00000	0	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			3,239.00000	3,103	29.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			0.00000	0	29.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			2,242.00000	2,106	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			3.00000	3	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			1,256.00000	1,123	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			16.00000	20	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			2.00000	2	34.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			3,763.00000	3,899	34.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			1.00000	1	42.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put			5,762.00000	5,898	42.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call			0.00000	0	49.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put			7,761.00000	7,897	49.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call			4,339.00000	4,203	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put			0.00000	0	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call			0.00000	0	48.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put			7,661.00000	7,797	48.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call			4,389.00000	4,253	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put			0.00000	0	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call			1.00000	1	41.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put			5,612.00000	5,748	41.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call			0.00000	0	48.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put			7,611.00000	7,747	48.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call			3,439.00000	3,303	28.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put			0.00000	0	28.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call			2,441.00000	2,305	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 14/12/2009 Currency Future	8.95	Put			2.00000	2	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call			1,451.00000	1,317	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put			12.00000	14	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call			3.00000	2	33.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put			3,564.00000	3,699	33.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call			1.00000	1	41.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put			5,562.00000	5,698	41.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call			0.00000	0	48.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put			7,561.00000	7,697	48.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.55	Call			3,839.00000	3,703	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.55	Put			0.00000	0	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Call			2,840.00000	2,703	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Put			1.00000	1	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Call			879.00000	756	19.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Put			40.00000	53	19.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Call			1.00000	0	43.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Put			6,162.00000	6,298	43.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Call			0.00000	0	49.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Put			8,161.00000	8,297	49.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.43890		11.57760		17.58	80,072.30	7	3,907.00
€ / R On 15/03/2010 Currency Future	11.60	Call			486.00000	415	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			508.00000	576	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			466.00000	398	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			539.00000	609	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			396.00000	336	18.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			669.00000	747	18.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			365.00000	309	18.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			738.00000	820	18.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			430.00000	365	18.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			602.00000	676	18.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			413.00000	350	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			635.00000	711	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			528.00000	452	17.71	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put			451.00000	513	17.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			601.00000	516	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			374.00000	427	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call			627.00000	540	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put			350.00000	401	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			654.00000	565	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			327.00000	376	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			711.00000	617	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			283.00000	328	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			682.00000	591	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			304.00000	352	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			740.00000	645	17.04	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	11.10	Put			263.00000	306	17.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			576.00000	493	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			399.00000	455	17.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			552.00000	471	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			424.00000	482	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			506.00000	433	17.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			478.00000	544	17.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			448.00000	381	18.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			570.00000	642	18.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			380.00000	322	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			703.00000	783	18.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			351.00000	296	19.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			773.00000	857	19.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			324.00000	272	19.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			846.00000	933	19.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			219.00000	182	20.72	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,242.00000	1,343	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			802.00000	702	16.88	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			225.00000	263	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			337.00000	284	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			809.00000	895	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			448.00000	381	18.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			570.00000	642	18.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			311.00000	261	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			884.00000	972	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			299.00000	251	19.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			921.00000	1,012	19.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			287.00000	241	19.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			960.00000	1,052	19.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,336.00000	3,197	25.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			8.00000	9	25.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,350.00000	2,214	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			23.00000	25	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,396.00000	1,265	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			68.00000	76	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			137.00000	113	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,810.00000	1,924	22.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			63.00000	51	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,735.00000	2,862	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			29.00000	23	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,701.00000	3,834	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			16.00000	13	27.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,688.00000	4,824	27.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,385.00000	3,247	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			8.00000	8	25.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.20	Call			2,399.00000	2,262	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			21.00000	23	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,442.00000	1,310	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			64.00000	71	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			142.00000	117	22.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,764.00000	1,878	22.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			66.00000	53	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,688.00000	2,814	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			30.00000	24	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,652.00000	3,785	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			16.00000	14	27.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,639.00000	4,775	27.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,484.00000	3,346	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			7.00000	7	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,497.00000	2,360	21.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			19.00000	21	21.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,535.00000	1,403	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			57.00000	64	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			152.00000	126	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,675.00000	1,787	22.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			71.00000	57	24.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,594.00000	2,718	24.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			32.00000	26	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,555.00000	3,687	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			17.00000	14	27.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,540.00000	4,675	27.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,534.00000	3,396	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			6.00000	7	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,546.00000	2,409	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			18.00000	20	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,582.00000	1,449	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			54.00000	60	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			771.00000	673	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			243.00000	284	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			158.00000	130	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,630.00000	1,741	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			74.00000	60	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,547.00000	2,671	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			33.00000	27	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,506.00000	3,638	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			18.00000	15	27.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,490.00000	4,626	27.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,435.00000	3,297	26.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			7.00000	8	26.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,448.00000	2,311	21.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.15	Put		20.00000	22	21.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,488.00000	1,356	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		61.00000	67	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		147.00000	121	22.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,719.00000	1,832	22.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		68.00000	55	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,641.00000	2,766	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		31.00000	25	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,603.00000	3,736	25.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		17.00000	14	27.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,589.00000	4,725	27.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,683.00000	3,545	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		5.00000	6	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,693.00000	2,556	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		16.00000	17	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,723.00000	1,590	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		46.00000	51	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		868.00000	764	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		190.00000	225	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		176.00000	145	21.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,498.00000	1,606	21.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		84.00000	68	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,406.00000	2,529	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		38.00000	30	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,360.00000	3,491	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		19.00000	16	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,341.00000	4,477	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,782.00000	3,644	27.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		5.00000	5	27.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,792.00000	2,654	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		14.00000	15	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,818.00000	1,684	18.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		41.00000	45	18.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		937.00000	829	16.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		159.00000	190	16.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		189.00000	156	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,411.00000	1,518	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		91.00000	73	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,314.00000	2,435	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		41.00000	33	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,263.00000	3,394	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		20.00000	17	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,242.00000	4,378	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,733.00000	3,594	27.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		5.00000	5	27.42	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 15/03/2010 Currency Future	8.85	Call			2,743.00000	2,605	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			15.00000	16	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,771.00000	1,637	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			43.00000	48	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			902.00000	796	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			174.00000	207	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			182.00000	151	21.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,454.00000	1,562	21.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			88.00000	70	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,360.00000	2,482	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			39.00000	32	25.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,311.00000	3,443	25.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			20.00000	16	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,292.00000	4,427	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,584.00000	3,445	26.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			6.00000	6	26.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,595.00000	2,458	22.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			18.00000	19	22.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,629.00000	1,496	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			51.00000	57	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			163.00000	135	21.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,586.00000	1,696	21.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			77.00000	62	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,500.00000	2,623	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			35.00000	28	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,457.00000	3,589	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			18.00000	15	27.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,440.00000	4,576	27.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,633.00000	3,495	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			6.00000	6	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,644.00000	2,507	22.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			17.00000	18	22.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,676.00000	1,543	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			48.00000	54	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			835.00000	732	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			207.00000	243	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			169.00000	140	21.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,542.00000	1,651	21.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			81.00000	65	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,453.00000	2,576	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			36.00000	29	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,409.00000	3,540	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			19.00000	15	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,391.00000	4,527	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,832.00000	3,694	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 15/03/2010 Currency Future	7.75	Put		5.00000	5	27.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,841.00000	2,704	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		14.00000	15	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,866.00000	1,732	19.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		38.00000	43	19.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		973.00000	863	16.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		145.00000	174	16.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		196.00000	162	21.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,368.00000	1,474	21.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		95.00000	77	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,268.00000	2,388	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		42.00000	34	24.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,215.00000	3,345	24.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		21.00000	17	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,193.00000	4,328	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,882.00000	3,744	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		4.00000	5	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,891.00000	2,753	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		13.00000	14	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,914.00000	1,779	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		36.00000	40	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,009.00000	897	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		132.00000	158	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		203.00000	169	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,326.00000	1,430	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		99.00000	80	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,222.00000	2,341	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		44.00000	35	24.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,166.00000	3,297	24.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		21.00000	18	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,144.00000	4,279	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,081.00000	3,943	28.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		3.00000	4	28.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,088.00000	2,950	24.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		11.00000	11	24.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,107.00000	1,971	20.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		29.00000	32	20.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,169.00000	1,045	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		91.00000	107	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		237.00000	197	20.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,159.00000	1,258	20.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		116.00000	95	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,039.00000	2,156	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		52.00000	42	24.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		2,974.00000	3,103	24.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.50	Call			24.00000	20	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			3,946.00000	4,081	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,230.00000	4,092	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			2.00000	3	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,237.00000	3,098	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			9.00000	10	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,253.00000	2,116	20.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			25.00000	28	20.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,304.00000	1,174	16.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			77.00000	85	16.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			266.00000	222	20.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,038.00000	1,133	20.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			128.00000	106	22.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			1,901.00000	2,017	22.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			58.00000	47	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			2,831.00000	2,958	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			27.00000	22	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,799.00000	3,933	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			10.00000	8	30.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			5,783.00000	5,920	30.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			4.00000	3	33.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			7,777.00000	7,915	33.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			10.00000	8	30.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			5,932.00000	6,069	30.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			4.00000	3	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			7,926.00000	8,064	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			3,981.00000	3,843	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			4.00000	4	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			2,989.00000	2,851	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			12.00000	13	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			2,010.00000	1,875	19.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			32.00000	36	19.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			1,085.00000	970	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			108.00000	131	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			108.00000	87	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,130.00000	2,248	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			22.00000	19	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,045.00000	4,180	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			9.00000	8	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,032.00000	6,169	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			4.00000	3	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,026.00000	8,164	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			9.00000	7	30.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,131.00000	6,268	30.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			4.00000	3	33.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.70	Put		8,126.00000	8,264	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,733.00000	3,594	27.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		5.00000	5	27.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		8.00000	7	30.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,281.00000	6,418	30.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		3.00000	2	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,276.00000	8,414	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		8.00000	6	31.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,380.00000	6,517	31.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		3.00000	2	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,375.00000	8,513	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		7.00000	6	31.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,530.00000	6,667	31.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		3.00000	2	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,525.00000	8,663	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		7.00000	6	31.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,480.00000	6,617	31.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		3.00000	2	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,475.00000	8,613	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		8.00000	7	30.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,231.00000	6,368	30.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		3.00000	3	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,226.00000	8,364	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,130.00000	3,992	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		3.00000	3	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,138.00000	3,000	24.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		10.00000	11	24.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,155.00000	2,020	20.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		28.00000	31	20.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,214.00000	1,085	16.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		86.00000	96	16.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		120.00000	99	23.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		1,992.00000	2,110	23.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		25.00000	20	26.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		3,897.00000	4,031	26.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		10.00000	8	30.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,882.00000	6,019	30.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		4.00000	3	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,877.00000	8,014	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,180.00000	4,042	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		2.00000	3	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,187.00000	3,049	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		9.00000	10	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,204.00000	2,068	20.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		26.00000	29	20.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.40	Call		1,259.00000	1,129	16.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		81.00000	90	16.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		124.00000	102	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		1,946.00000	2,063	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		26.00000	21	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,848.00000	3,982	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		10.00000	8	30.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		5,832.00000	5,969	30.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		4.00000	3	33.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		7,827.00000	7,965	33.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		4,031.00000	3,893	28.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		4.00000	4	28.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		3,039.00000	2,901	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		11.00000	12	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		2,058.00000	1,923	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		31.00000	34	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		1,125.00000	1,007	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		97.00000	118	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		112.00000	91	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,085.00000	2,202	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		23.00000	19	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		3,995.00000	4,130	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		9.00000	8	30.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		5,982.00000	6,119	30.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		4.00000	3	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		7,976.00000	8,114	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		9.00000	7	30.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		6,181.00000	6,318	30.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call		3.00000	3	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put		8,176.00000	8,314	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call		8.00000	6	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put		6,430.00000	6,567	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call		3.00000	2	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put		8,425.00000	8,563	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call		8.00000	6	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put		6,330.00000	6,468	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call		3.00000	2	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put		8,325.00000	8,463	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call		3,932.00000	3,793	28.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put		4.00000	4	28.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call		2,940.00000	2,802	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put		12.00000	13	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call		1,962.00000	1,827	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put		34.00000	38	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call		1,047.00000	933	16.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.65	Put		119.00000	144	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call		103.00000	83	23.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put		2,176.00000	2,294	23.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call		22.00000	18	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put		4,094.00000	4,229	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call		9.00000	7	30.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		6,081.00000	6,218	30.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call		4.00000	3	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,076.00000	8,214	33.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		4,329.00000	4,191	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		2.00000	2	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		11.00000	9	29.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		5,683.00000	5,820	29.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		4.00000	4	33.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		7,677.00000	7,815	33.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		4,280.00000	4,141	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		2.00000	2	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		3,286.00000	3,148	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		8.00000	9	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		2,301.00000	2,165	21.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		24.00000	26	21.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		1,350.00000	1,219	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		72.00000	80	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		133.00000	109	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		1,855.00000	1,970	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		28.00000	23	25.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		3,750.00000	3,884	25.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		10.00000	9	29.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		5,733.00000	5,870	29.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		4.00000	4	33.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		7,727.00000	7,865	33.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,429.00000	4,290	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		1.00000	2	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		11.00000	9	29.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,583.00000	5,720	29.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		5.00000	4	32.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,577.00000	7,715	32.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Call		4,379.00000	4,241	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Put		1.00000	2	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Call		11.00000	9	29.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Put		5,633.00000	5,770	29.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Call		5.00000	4	32.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Put		7,627.00000	7,765	32.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Call		4,479.00000	4,340	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Put		1.00000	1	29.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.10	Call			11.00000	9	29.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Put			5,534.00000	5,670	29.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Call			5.00000	4	32.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Put			7,527.00000	7,665	32.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.62440		11.76520		17.69	302,234.40	26	876.00
€ / R On 14/06/2010 Currency Future	11.75	Call			0.00000	592	18.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.75	Put			0.00000	717	18.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Call			643.00000	574	18.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Put			678.00000	750	18.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call			572.00000	509	18.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put			807.00000	885	18.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.15	Call			524.00000	466	18.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.15	Put			909.00000	992	18.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Call			4,470.00000	4,330	25.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Put			4.00000	5	25.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.95	Call			589.00000	525	18.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.95	Put			773.00000	850	18.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Call			624.00000	557	18.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Put			709.00000	782	18.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call			683.00000	610	17.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put			618.00000	685	17.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call			750.00000	669	17.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put			535.00000	595	17.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call			798.00000	714	17.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put			483.00000	540	17.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call			823.00000	738	17.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put			458.00000	513	17.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call			849.00000	762	17.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put			434.00000	488	17.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Call			875.00000	787	17.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Put			410.00000	462	17.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call			727.00000	648	17.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put			562.00000	624	17.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call			774.00000	692	17.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put			509.00000	567	17.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call			606.00000	540	18.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			741.00000	816	18.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			540.00000	480	18.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			874.00000	956	18.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call			4,272.00000	4,133	25.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put			7.00000	8	25.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call			3,286.00000	3,147	22.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put			21.00000	23	22.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call			2,306.00000	2,169	17.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put			40.00000	44	17.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	10.50	Call		1,410.00000	1,290	16.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put		144.00000	165	16.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call		257.00000	227	22.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put		1,992.00000	2,102	22.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call		103.00000	90	25.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put		3,838.00000	3,965	25.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call		30.00000	21	25.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put		5,765.00000	5,897	25.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call		13.00000	11	28.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put		7,748.00000	7,887	28.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call		4,321.00000	4,182	25.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put		6.00000	8	25.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call		3,335.00000	3,196	22.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put		20.00000	22	22.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call		2,354.00000	2,217	17.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put		39.00000	43	17.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call		1,450.00000	1,330	16.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put		135.00000	155	16.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call		263.00000	232	21.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put		1,948.00000	2,058	21.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call		105.00000	91	25.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put		3,790.00000	3,917	25.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call		31.00000	22	25.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put		5,716.00000	5,848	25.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call		13.00000	11	28.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put		7,698.00000	7,837	28.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call		4,223.00000	4,084	25.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put		7.00000	9	25.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call		3,237.00000	3,098	21.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put		22.00000	24	21.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call		2,257.00000	2,120	17.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put		42.00000	46	17.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call		1,369.00000	1,250	16.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put		154.00000	176	16.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call		251.00000	222	22.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put		2,036.00000	2,147	22.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call		101.00000	88	25.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put		3,886.00000	4,013	25.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call		29.00000	20	25.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put		5,814.00000	5,946	25.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call		13.00000	11	28.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put		7,798.00000	7,937	28.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call		4,371.00000	4,231	25.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put		5.00000	7	25.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call		3,384.00000	3,245	22.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	8.40	Put		19.00000	21	22.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call		2,403.00000	2,266	18.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put		38.00000	42	18.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call		1,492.00000	1,370	16.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put		126.00000	146	16.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call		269.00000	238	21.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put		1,904.00000	2,014	21.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call		107.00000	93	25.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put		3,742.00000	3,869	25.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call		32.00000	23	25.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put		5,667.00000	5,798	25.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call		14.00000	12	28.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put		7,648.00000	7,787	28.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call		4,420.00000	4,281	25.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put		5.00000	6	25.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call		3,434.00000	3,294	22.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put		18.00000	20	22.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call		2,452.00000	2,315	18.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put		37.00000	40	18.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call		1,533.00000	1,411	16.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put		118.00000	137	16.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call		276.00000	244	21.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put		1,861.00000	1,969	21.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call		109.00000	95	25.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put		3,694.00000	3,821	25.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call		33.00000	24	25.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put		5,618.00000	5,749	25.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call		14.00000	12	28.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put		7,599.00000	7,737	28.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call		4,075.00000	3,936	24.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put		10.00000	11	24.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call		3,090.00000	2,951	21.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put		24.00000	26	21.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call		2,111.00000	1,980	17.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put		46.00000	55	17.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call		1,252.00000	1,141	16.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put		187.00000	217	16.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call		234.00000	205	22.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put		2,169.00000	2,281	22.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call		95.00000	80	25.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put		4,030.00000	4,156	25.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call		26.00000	19	25.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put		5,961.00000	6,094	25.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call		12.00000	10	28.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put		7,947.00000	8,086	28.79	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	7.60	Call			4,173.00000	4,035	25.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put			8.00000	10	25.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call			3,188.00000	3,049	21.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put			23.00000	25	21.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call			2,208.00000	2,072	17.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put			43.00000	48	17.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call			1,330.00000	1,211	16.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put			165.00000	186	16.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call			245.00000	216	22.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put			2,080.00000	2,192	22.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call			99.00000	86	25.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put			3,934.00000	4,062	25.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call			28.00000	20	25.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put			5,863.00000	5,995	25.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call			13.00000	11	28.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put			7,847.00000	7,987	28.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Call			3,483.00000	3,343	22.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Put			18.00000	19	22.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Call			2,501.00000	2,363	18.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Put			36.00000	39	18.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Call			1,575.00000	1,453	16.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Put			110.00000	128	16.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Call			283.00000	250	21.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Put			1,818.00000	1,925	21.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Call			112.00000	97	25.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Put			3,646.00000	3,773	25.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Call			34.00000	25	25.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Put			5,569.00000	5,700	25.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Call			14.00000	12	28.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Put			7,549.00000	7,687	28.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Call			3,977.00000	3,837	24.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Put			12.00000	12	24.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Call			2,991.00000	2,852	20.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Put			26.00000	28	20.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Call			2,017.00000	1,889	16.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Put			52.00000	64	16.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Call			1,179.00000	1,075	16.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Put			214.00000	250	16.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Call			223.00000	195	22.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Put			2,258.00000	2,371	22.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Call			90.00000	75	25.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Put			4,125.00000	4,250	25.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Call			25.00000	18	26.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Put			6,060.00000	6,194	26.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Call			12.00000	10	28.79	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	19.80	Put		8,046.00000	8,185	28.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Call		3,927.00000	3,787	24.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Put		12.00000	13	24.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Call		2,942.00000	2,803	20.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Put		27.00000	29	20.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Call		1,971.00000	1,844	16.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Put		56.00000	69	16.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Call		1,145.00000	1,043	16.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Put		230.00000	268	16.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Call		217.00000	190	22.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Put		2,302.00000	2,416	22.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.85	Call		88.00000	72	25.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.85	Put		4,172.00000	4,298	25.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Call		24.00000	18	26.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Put		6,109.00000	6,244	26.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Call		11.00000	9	28.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Put		8,096.00000	8,235	28.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Call		3,828.00000	3,688	24.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Put		13.00000	14	24.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Call		2,844.00000	2,705	20.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Put		29.00000	31	20.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Call		1,881.00000	1,754	16.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Put		66.00000	80	16.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Call		1,080.00000	981	16.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Put		265.00000	306	16.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Call		207.00000	181	22.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Put		2,392.00000	2,506	22.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Call		82.00000	67	25.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Put		4,267.00000	4,393	25.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.95	Call		23.00000	17	26.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.95	Put		6,208.00000	6,343	26.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.95	Call		11.00000	9	28.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.95	Put		8,195.00000	8,334	28.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.90	Call		3,878.00000	3,738	24.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.90	Put		13.00000	13	24.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.90	Call		2,893.00000	2,754	20.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.90	Put		28.00000	30	20.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.90	Call		1,926.00000	1,799	16.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.90	Put		61.00000	74	16.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.90	Call		1,112.00000	1,011	16.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.90	Put		247.00000	287	16.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.90	Call		212.00000	185	22.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.90	Put		2,347.00000	2,461	22.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.90	Call		85.00000	70	25.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.90	Put		4,220.00000	4,345	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 14/06/2010 Currency Future	17.90	Call			24.00000	18	26.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.90	Put			6,159.00000	6,293	26.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.90	Call			11.00000	9	28.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.90	Put			8,146.00000	8,285	28.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.15	Call			3,631.00000	3,491	23.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.15	Put			16.00000	17	23.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.15	Call			2,648.00000	2,510	19.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.15	Put			33.00000	35	19.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.15	Call			1,704.00000	1,580	16.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.15	Put			89.00000	105	16.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.15	Call			959.00000	866	16.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.15	Put			343.00000	391	16.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.15	Call			187.00000	163	23.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.15	Put			2,572.00000	2,689	23.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.15	Call			72.00000	58	25.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.15	Put			4,457.00000	4,584	25.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.15	Call			22.00000	16	26.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.15	Put			6,406.00000	6,542	26.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.15	Call			9.00000	8	28.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.15	Put			8,394.00000	8,533	28.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.00	Call			3,779.00000	3,639	23.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.00	Put			14.00000	15	23.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.00	Call			2,795.00000	2,656	19.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.00	Put			30.00000	32	19.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.00	Call			1,836.00000	1,710	16.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.00	Put			71.00000	86	16.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.00	Call			1,049.00000	951	16.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.00	Put			284.00000	326	16.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.00	Call			202.00000	176	23.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.00	Put			2,436.00000	2,552	23.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.00	Call			80.00000	65	25.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.00	Put			4,314.00000	4,440	25.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.00	Call			23.00000	17	26.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.00	Put			6,258.00000	6,393	26.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.00	Call			10.00000	8	28.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.00	Put			8,245.00000	8,384	28.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.75	Call			0.00000	3,886	24.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.75	Put			0.00000	12	24.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.75	Call			0.00000	2,901	21.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.75	Put			0.00000	27	21.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.75	Call			0.00000	1,934	17.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.75	Put			0.00000	60	17.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.75	Call			0.00000	1,108	16.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.75	Put			0.00000	233	16.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.75	Call			0.00000	200	22.60	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 14/06/2010 Currency Future	13.75	Put			0.00000	2,326	22.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.75	Call			0.00000	77	25.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.75	Put			0.00000	4,203	25.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.75	Call			0.00000	19	25.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.75	Put			0.00000	6,144	25.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.75	Call			0.00000	10	28.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.75	Put			0.00000	8,136	28.79	0.00	0	0.00
€ / R On 13/12/2010 Currency Future			11.98310		12.12790		18.12	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.10	Call			0.00000	864	18.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.10	Put			0.00000	981	18.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Call			901.00000	830	18.50	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Put			973.00000	1,047	18.50	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.40	Call			833.00000	767	18.87	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.40	Put			1,105.00000	1,184	18.87	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.55	Call			787.00000	724	19.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.55	Put			1,209.00000	1,291	19.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.25	Call			883.00000	814	18.59	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.25	Put			1,006.00000	1,081	18.59	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Call			956.00000	882	18.22	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Put			878.00000	949	18.22	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Call			3,959.00000	3,816	20.43	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Put			31.00000	33	20.43	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Call			2,981.00000	2,843	17.20	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Put			53.00000	60	17.20	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Call			2,077.00000	1,952	16.07	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Put			149.00000	169	16.07	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Call			1,355.00000	1,258	16.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Put			427.00000	475	16.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Call			447.00000	410	22.16	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Put			2,520.00000	2,627	22.16	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Call			255.00000	233	25.24	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Put			4,327.00000	4,450	25.24	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Call			160.00000	146	27.82	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Put			6,232.00000	6,363	27.82	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Call			103.00000	92	29.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Put			8,175.00000	8,309	29.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Call			3,320.00000	3,178	18.05	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Put			42.00000	45	18.05	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Call			2,382.00000	2,248	16.24	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Put			104.00000	115	16.24	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Call			1,582.00000	1,470	16.25	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Put			304.00000	337	16.25	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.85	Call			1,037.00000	957	17.85	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.85	Put			759.00000	824	17.85	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Call			703.00000	647	19.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 13/12/2010 Currency Future	12.85	Put		1,425.00000	1,514	19.71	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Call		366.00000	335	23.18	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Put		3,088.00000	3,202	23.18	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Call		216.00000	198	26.10	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Put		4,938.00000	5,065	26.10	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Call		138.00000	126	28.48	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Put		6,860.00000	6,993	28.48	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Call		82.00000	73	29.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Put		8,804.00000	8,940	29.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.95	Call		3,222.00000	3,081	17.68	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.95	Put		44.00000	47	17.68	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.95	Call		2,292.00000	2,159	16.09	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.95	Put		114.00000	126	16.09	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.95	Call		1,513.00000	1,403	16.27	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.95	Put		335.00000	370	16.27	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.95	Call		996.00000	919	18.03	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.95	Put		818.00000	886	18.03	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.95	Call		678.00000	623	19.89	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.95	Put		1,500.00000	1,590	19.89	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.95	Call		355.00000	326	23.34	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.95	Put		3,177.00000	3,293	23.34	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.95	Call		211.00000	193	26.23	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.95	Put		5,033.00000	5,160	26.23	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.95	Call		135.00000	123	28.58	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.95	Put		6,957.00000	7,090	28.58	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.95	Call		79.00000	70	29.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.95	Put		8,901.00000	9,037	29.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.25	Call		3,909.00000	3,767	20.25	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.25	Put		32.00000	33	20.25	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.25	Call		2,934.00000	2,796	17.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.25	Put		56.00000	63	17.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.25	Call		2,037.00000	1,912	16.08	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.25	Put		159.00000	179	16.08	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.25	Call		1,327.00000	1,232	16.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.25	Put		449.00000	499	16.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.25	Call		440.00000	404	22.24	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.25	Put		2,562.00000	2,671	22.24	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.25	Call		251.00000	230	25.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.25	Put		4,374.00000	4,497	25.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.25	Call		158.00000	145	27.87	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.25	Put		6,281.00000	6,412	27.87	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.25	Call		101.00000	91	29.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.25	Put		8,224.00000	8,358	29.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.55	Call		3,614.00000	3,472	19.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.55	Put		37.00000	39	19.15	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 13/12/2010 Currency Future	9.55	Call		2,655.00000	2,519	16.68	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.55	Put		77.00000	86	16.68	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.55	Call		1,801.00000	1,682	16.16	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.55	Put		223.00000	249	16.16	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.55	Call		1,172.00000	1,085	17.30	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.55	Put		594.00000	652	17.30	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.55	Call		400.00000	367	22.71	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.55	Put		2,823.00000	2,934	22.71	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.55	Call		233.00000	213	25.71	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.55	Put		4,655.00000	4,780	25.71	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.55	Call		148.00000	135	28.17	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.55	Put		6,570.00000	6,702	28.17	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.55	Call		91.00000	81	29.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.55	Put		8,513.00000	8,648	29.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.40	Call		3,762.00000	3,619	19.70	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.40	Put		34.00000	36	19.70	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.40	Call		2,794.00000	2,657	16.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.40	Put		66.00000	74	16.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.40	Call		1,917.00000	1,795	16.12	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.40	Put		189.00000	212	16.12	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.40	Call		1,247.00000	1,156	17.02	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.40	Put		519.00000	573	17.02	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.40	Call		420.00000	385	22.48	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.40	Put		2,692.00000	2,802	22.48	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.40	Call		242.00000	221	25.51	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.40	Put		4,514.00000	4,638	25.51	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.40	Call		153.00000	140	28.02	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.40	Put		6,425.00000	6,556	28.02	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.40	Call		96.00000	86	29.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.40	Put		8,368.00000	8,503	29.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.10	Call		0.00000	3,914	20.80	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.10	Put		0.00000	31	20.80	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.10	Call		0.00000	2,937	17.35	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.10	Put		0.00000	54	17.35	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.10	Call		0.00000	2,033	16.04	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.10	Put		0.00000	150	16.04	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.10	Call		0.00000	1,313	16.47	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.10	Put		0.00000	430	16.47	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.10	Call		0.00000	424	22.01	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.10	Put		0.00000	2,541	22.01	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.10	Call		0.00000	240	25.11	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.10	Put		0.00000	4,357	25.11	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.10	Call		0.00000	150	27.72	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.10	Put		0.00000	6,267	27.72	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.10	Call		0.00000	96	29.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 13/12/2010 Currency Future	20.10	Put			0.00000	8,213	29.64	0.00	0	0.00
AL13 On 04/02/2010 Index Future			254.58400		254.32700		0.00	0.00	0	10.00
AL7T On 04/02/2010 Index Future			326.30100		325.02700		0.00	0.00	0	58.00
ALBI On 04/02/2010 Index Future			302.89300		302.08800		0.00	106,012,550.00	35	567.00
ALBI On 06/05/2010 Index Future			308.45800		307.63800		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			313.63300		312.49300		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future			131.05700		130.73900		0.00	0.00	0	2.00
CRD1 On 06/05/2010 Index Future			133.46500		133.14100		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi			304.60350		303.78800		5.37	1,827,621,000.00	600	1,205.00
GOVI On 06/05/2010 jGovi			310.19950		309.37000		6.80	0.00	0	0.00
GOVI On 05/08/2010 jGovi			315.98300		315.13800		6.57	0.00	0	0.00
ILBI On 04/02/2010 Index Future			365.72000		366.82000		0.00	0.00	0	425.00
J153 On 31/08/2010 jSwap			6.88442		6.96944		15.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.60600		8.65500		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.39400		8.45000		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.46100		8.51100		15.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.72900		8.78000		15.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.70200		8.75500		15.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.72600		8.77400		15.00	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.92700		6.96400		0.26	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.02800		7.08300		0.33	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.25700		7.32000		0.36	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.55300		7.63300		0.38	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.78200		7.85100		2.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JN05 On 04/02/2010 jNote				8.57000	8.62400		5.41	0.00	0	0.00
JN10 On 04/02/2010 jNote				8.73800	8.78900		8.73	0.00	0	0.00
JROD On 30/11/2009 jRod				6.75400	6.75800		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod				6.89100	6.91100		0.00	0.00	0	0.00
JROD On 29/01/2010 jRod				7.08800	7.13800		0.00	0.00	0	0.00
JROD On 26/02/2010 jRod				7.03900	7.07700		0.00	0.00	0	0.00
JROD On 31/03/2010 jRod				7.25000	7.29200		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future				293.49400	292.39800		0.00	0.00	0	3.00
OTH1 On 06/05/2010 Index Future				298.88600	297.77000		0.00	0.00	0	0.00
R155 On 04/02/2010 Bond Future				7.37800	7.45200		0.00	0.00	0	31.00
R155 On 04/02/2010 Bond Future	7.50	Call			1,170.00000	1,223	0.00	0.00	0	0.00
R155 On 04/02/2010 Bond Future	7.50	Put			1,097.00000	1,037	0.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.36400	8.44000		5.50	0.00	0	6,646.00
R157 On 04/02/2010 Bond Future	7.75	Call			288.00000	350	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,797.00000	3,478	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future				8.42800	8.50800		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,802.00000	1,997	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			1,841.00000	1,652	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future				8.46100	8.54700		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			2,793.00000	3,020	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			1,870.00000	1,703	5.34	0.00	0	0.00
R186 On 04/02/2010 Bond Future				8.94100	9.00300		11.75	0.00	0	10,112.00
R186 On 04/02/2010 Bond Future	8.25	Call			480.00000	561	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			7,915.00000	7,411	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future				8.98300	9.04800		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			3,640.00000	3,939	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,087.00000	3,780	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future				9.01200	9.07800		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			5,568.00000	5,915	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,005.00000	3,742	12.22	0.00	0	0.00
R201 On 04/02/2010 Bond Future				8.41400	8.48900		5.25	0.00	0	486.00
R201 On 04/02/2010 Bond Future	7.50	Call			79.00000	100	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,075.00000	3,799	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future				8.47300	8.55400		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,368.00000	1,517	5.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 06/05/2010 Bond Future	8.50	Put			1,572.00000	1,415	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.50400		8.58900		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,655.00000	2,849	5.26	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,193.00000	1,082	5.26	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.89700		8.97100		7.75	0.00	0	1,570.00
R203 On 04/02/2010 Bond Future	8.20	Call			256.00000	310	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,445.00000	4,107	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.95800		9.03600		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			2,030.00000	2,231	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,216.00000	2,014	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.99900		9.08000		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			3,132.00000	3,362	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,286.00000	2,108	7.90	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.89600		8.95900		9.00	0.00	0	3,649.00
R204 On 04/02/2010 Bond Future	9.00	Call			1,828.00000	2,019	9.00	0.00	0	200.00
R204 On 04/02/2010 Bond Future	9.00	Put			1,590.00000	1,415	9.00	0.00	0	200.00
R204 On 04/02/2010 Bond Future	8.20	Call			306.00000	358	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			4,846.00000	4,531	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.50	Call			669.00000	765	8.78	0.00	0	200.00
R204 On 04/02/2010 Bond Future	8.50	Put			3,382.00000	3,111	8.78	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.95300		9.01900		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			2,272.00000	2,460	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,380.00000	2,192	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.99100		9.06000		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			3,540.00000	3,758	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,493.00000	2,327	9.17	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.48900		8.56500		5.50	0.00	0	2.00
R206 On 04/02/2010 Bond Future	7.50	Call			118.00000	141	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,611.00000	3,390	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.56900		8.65100		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,600.00000	1,734	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,301.00000	1,186	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.61600		8.70500		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,055.00000	2,206	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,220.00000	1,116	4.81	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.06600		9.12900		10.00	0.00	0	600.00
R207 On 04/02/2010 Bond Future	8.25	Call			233.00000	274	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,645.00000	5,312	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.12500		9.19000		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			2,582.00000	2,784	9.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 06/05/2010 Bond Future	9.25	Put			2,235.00000	2,057	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.16800		9.23600		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			3,878.00000	4,107	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,390.00000	2,230	10.20	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.07200		9.13500		10.50	0.00	0	5,004.00
R208 On 04/02/2010 Bond Future	8.50	Call			470.00000	543	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,483.00000	4,169	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.12400		9.18900		10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			2,672.00000	2,881	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,305.00000	2,122	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.16100		9.22900		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			4,064.00000	4,303	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,475.00000	2,310	10.93	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.59200		8.65400		14.75	4,447.10	57	1,800.00
R209 On 04/02/2010 Bond Future	7.50	Call			99.00000	120	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			10,611.00000	10,122	14.60	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			9,960.00000	10,445	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			129.00000	104	16.63	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.61600		8.67900		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			2,493.00000	2,722	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			3,975.00000	3,687	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.62800		8.69300		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			4,301.00000	4,588	15.30	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,841.00000	3,597	15.30	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			300.79900		299.98500		0.00	0.00	0	100.00
TRT1 On 06/05/2010 Index Future			306.32500		305.49700		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.91930		6.95050		16.41	3,535,762.30	511	13,424.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			151.00000	135	16.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			151.00000	166	16.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			131.00000	116	17.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			181.00000	197	17.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			98.00000	86	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			248.00000	267	17.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			73.00000	64	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			323.00000	345	18.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,401.00000	6,369	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			114.00000	100	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			213.00000	231	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			114.00000	100	17.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.05	Put		213.00000	231	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		151.00000	135	16.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		151.00000	166	16.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		180.00000	156	16.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		130.00000	137	16.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		212.00000	186	16.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		111.00000	117	16.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		212.00000	186	16.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		111.00000	117	16.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		245.00000	219	17.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		95.00000	99	17.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		281.00000	254	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		81.00000	84	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		319.00000	291	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		68.00000	71	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		319.00000	291	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		68.00000	71	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		358.00000	330	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		58.00000	60	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		358.00000	330	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		58.00000	60	18.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		245.00000	219	17.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		95.00000	99	17.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		484.00000	455	19.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		34.00000	36	19.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		529.00000	499	19.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		28.00000	30	19.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		441.00000	412	19.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		41.00000	42	19.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		529.00000	499	19.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		28.00000	30	19.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		574.00000	544	20.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		24.00000	25	20.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		399.00000	370	18.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		48.00000	51	18.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		441.00000	412	19.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		41.00000	42	19.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		180.00000	156	16.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		130.00000	137	16.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		574.00000	544	20.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		24.00000	25	20.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		620.00000	590	20.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		20.00000	21	20.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		667.00000	636	21.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		16.00000	17	21.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.30	Call		667.00000	636	21.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		16.00000	17	21.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		714.00000	683	21.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		13.00000	14	21.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		55.00000	48	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		404.00000	428	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		85.00000	74	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		285.00000	305	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		85.00000	74	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		285.00000	305	18.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		64.00000	55	18.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		363.00000	386	18.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		6,101.00000	6,069	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,601.00000	4,569	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		3,101.00000	3,069	36.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	36.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,601.00000	1,570	28.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		0.00000	0	28.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		4.00000	3	26.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,404.00000	1,434	26.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		1.00000	0	37.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		2,900.00000	2,931	37.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	45.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,400.00000	4,431	45.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	47.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		5,900.00000	5,931	47.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,351.00000	6,319	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,851.00000	4,819	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,351.00000	3,319	32.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	32.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,851.00000	1,819	29.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		0.00000	0	29.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		7.00000	6	24.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,156.00000	1,186	24.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	35.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,650.00000	2,681	35.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	44.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,150.00000	4,181	44.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	47.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,650.00000	5,681	47.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,901.00000	4,869	24.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,401.00000	3,369	32.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	32.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,901.00000	1,869	30.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		0.00000	0	30.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		8.00000	6	24.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,107.00000	1,137	24.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	35.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,600.00000	2,631	35.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	44.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,100.00000	4,131	44.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	47.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,600.00000	5,631	47.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		858.00000	827	22.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		8.00000	8	22.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		762.00000	731	21.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		11.00000	12	21.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		1,054.00000	1,023	24.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		3.00000	4	24.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		956.00000	925	23.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		5.00000	5	23.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		810.00000	779	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		9.00000	10	22.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		762.00000	731	21.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		11.00000	12	21.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		907.00000	876	22.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		6.00000	7	22.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		620.00000	590	20.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		20.00000	21	20.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		1,005.00000	974	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		4.00000	5	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,601.00000	3,569	29.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	29.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,601.00000	2,569	34.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	34.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		0.00000	0	40.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,400.00000	3,431	40.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	46.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,400.00000	5,431	46.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	49.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,400.00000	7,431	49.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,501.00000	4,469	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,501.00000	3,469	31.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	31.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,501.00000	2,469	33.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	0	33.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,501.00000	1,470	27.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		1.00000	1	27.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		3.00000	3	27.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,503.00000	1,534	27.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		0.00000	0	41.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,500.00000	3,531	41.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	46.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,500.00000	5,531	46.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	49.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,500.00000	7,531	49.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,451.00000	4,419	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,451.00000	3,419	31.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	31.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,451.00000	2,419	33.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	0	33.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,451.00000	1,420	26.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		1.00000	1	26.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		3.00000	3	27.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,553.00000	1,583	27.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		0.00000	0	41.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,550.00000	3,581	41.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	47.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,550.00000	5,581	47.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	49.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,550.00000	7,581	49.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,401.00000	4,369	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,401.00000	2,369	33.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		0.00000	0	33.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,401.00000	1,370	26.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		1.00000	1	26.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		3.00000	2	28.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,602.00000	1,633	28.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		0.00000	0	41.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,600.00000	3,631	41.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	50.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,600.00000	7,631	50.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,351.00000	4,319	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		2,351.00000	2,319	32.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		0.00000	0	32.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,352.00000	1,320	26.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.60	Put			1.00000	1	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			3.00000	2	28.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			1,652.00000	1,683	28.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			0.00000	0	42.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,650.00000	3,681	42.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	50.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,650.00000	7,681	50.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			4,301.00000	4,269	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			3,301.00000	3,269	33.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	33.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			2,301.00000	2,269	32.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			0.00000	0	32.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			1,302.00000	1,271	25.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			1.00000	1	25.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			2.00000	2	28.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			1,702.00000	1,733	28.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			0.00000	0	42.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			3,700.00000	3,731	42.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	47.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			5,700.00000	5,731	47.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	50.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			7,700.00000	7,731	50.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,551.00000	4,519	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,551.00000	3,519	30.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	30.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,551.00000	2,519	33.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			0.00000	0	33.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,551.00000	1,520	27.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			0.00000	0	27.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			4.00000	3	27.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,453.00000	1,484	27.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			0.00000	0	40.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,450.00000	3,481	40.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			0.00000	0	46.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,450.00000	5,481	46.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	49.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,450.00000	7,481	49.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			4,251.00000	4,219	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			3,251.00000	3,219	34.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	34.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			2,251.00000	2,219	32.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			0.00000	0	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
ZAAD On 14/12/2009 Currency Future	5.70	Call		1,252.00000	1,221	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		2.00000	2	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		2.00000	2	29.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		1,752.00000	1,783	29.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		0.00000	0	42.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		3,750.00000	3,781	42.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	47.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		5,750.00000	5,781	47.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	50.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		7,750.00000	7,781	50.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		4,201.00000	4,169	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		3,201.00000	3,169	34.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	34.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		2,201.00000	2,169	32.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		0.00000	0	32.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		1,202.00000	1,171	25.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		2.00000	2	25.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		2.00000	2	29.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		1,801.00000	1,832	29.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		0.00000	0	43.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		3,800.00000	3,831	43.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	47.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		5,800.00000	5,831	47.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	50.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		7,800.00000	7,831	50.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		4,050.00000	4,019	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		3,051.00000	3,019	36.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	36.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		2,051.00000	2,019	31.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		0.00000	0	31.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		2.00000	1	30.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		1,951.00000	1,982	30.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		0.00000	0	44.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		3,950.00000	3,981	44.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	47.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		5,950.00000	5,981	47.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	50.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		7,950.00000	7,981	50.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		4,151.00000	4,119	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		3,151.00000	3,119	35.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	35.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		2,151.00000	2,119	31.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.80	Put		0.00000	0	31.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		1,153.00000	1,122	24.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		2.00000	2	24.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		2.00000	2	29.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		1,851.00000	1,882	29.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		0.00000	0	43.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		3,850.00000	3,881	43.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	47.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		5,850.00000	5,881	47.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	50.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		7,850.00000	7,881	50.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		4,101.00000	4,069	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	24.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		2,101.00000	2,069	31.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		0.00000	0	31.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		1,103.00000	1,072	24.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		3.00000	3	24.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		2.00000	1	30.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		1,901.00000	1,932	30.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		0.00000	0	43.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		3,900.00000	3,931	43.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	50.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		7,900.00000	7,931	50.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Call		3,951.00000	3,919	25.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Put		0.00000	0	25.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Call		2,951.00000	2,919	36.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Put		0.00000	0	36.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Call		1,951.00000	1,919	30.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Put		0.00000	0	30.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Call		1.00000	1	31.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Put		2,051.00000	2,082	31.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Call		0.00000	0	44.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Put		4,050.00000	4,081	44.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Call		0.00000	0	47.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Put		6,050.00000	6,081	47.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Call		0.00000	0	50.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Put		8,050.00000	8,081	50.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Call		3,900.00000	3,869	25.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Put		0.00000	0	25.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Call		2,901.00000	2,869	35.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Put		0.00000	0	35.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Call		1.00000	1	31.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Put		2,101.00000	2,132	31.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Call		0.00000	0	47.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Put		6,100.00000	6,131	47.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	15.05	Call		0.00000	0	50.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.05	Put		8,100.00000	8,131	50.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.10	Call		3,851.00000	3,819	26.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.10	Put		0.00000	0	26.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.10	Call		2,851.00000	2,819	35.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.10	Put		0.00000	0	35.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.10	Call		1.00000	1	32.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.10	Put		2,151.00000	2,182	32.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.10	Call		0.00000	0	47.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.10	Put		6,150.00000	6,181	47.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.10	Call		0.00000	0	50.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.10	Put		8,150.00000	8,181	50.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.20	Call		3,751.00000	3,719	27.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.20	Put		0.00000	0	27.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.20	Call		2,751.00000	2,719	35.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.20	Put		0.00000	0	35.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.20	Call		1,751.00000	1,719	29.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.20	Put		0.00000	0	29.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.20	Call		1.00000	1	32.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.20	Put		2,251.00000	2,282	32.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.20	Call		0.00000	0	44.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.20	Put		4,250.00000	4,281	44.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.20	Call		0.00000	0	48.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.20	Put		6,250.00000	6,281	48.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.20	Call		0.00000	0	50.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.20	Put		8,250.00000	8,281	50.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.95	Call		0.00000	3,969	24.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.95	Put		0.00000	0	24.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.95	Call		0.00000	2,969	36.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.95	Put		0.00000	0	36.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.95	Call		0.00000	1,969	30.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.95	Put		0.00000	0	30.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		0.00000	974	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		0.00000	5	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.95	Call		0.00000	1	30.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.95	Put		0.00000	2,032	30.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.95	Call		0.00000	0	44.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.95	Put		0.00000	4,031	44.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.95	Call		0.00000	0	47.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.95	Put		0.00000	6,031	47.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.95	Call		0.00000	0	50.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.95	Put		0.00000	8,031	50.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.96770	6.99970		16.68	1,449,281.60	208	8,445.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		280.00000	263	16.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		280.00000	296	16.86	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	7.05	Call		260.00000	244	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Put		310.00000	326	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.15	Call		223.00000	209	17.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.15	Put		374.00000	392	17.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.25	Call		192.00000	180	17.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.25	Put		442.00000	462	17.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		241.00000	226	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		341.00000	358	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		305.00000	284	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		255.00000	266	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		331.00000	310	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		232.00000	242	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		359.00000	338	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		210.00000	220	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		389.00000	366	16.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		189.00000	199	16.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		419.00000	397	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		170.00000	179	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		451.00000	428	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		152.00000	161	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		451.00000	428	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		152.00000	161	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		389.00000	366	16.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		189.00000	199	16.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		556.00000	531	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		106.00000	114	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		593.00000	568	17.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		93.00000	101	17.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		520.00000	496	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		120.00000	128	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		520.00000	496	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		120.00000	128	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		631.00000	606	17.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		81.00000	89	17.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		485.00000	461	16.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		135.00000	144	16.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		671.00000	645	17.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		71.00000	78	17.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		753.00000	727	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		53.00000	59	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		839.00000	812	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		39.00000	44	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		883.00000	856	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		33.00000	38	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		795.00000	769	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
ZAAD On 15/03/2010 Currency Future	6.25	Put		46.00000	51	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		711.00000	686	17.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		62.00000	68	17.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		973.00000	945	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		23.00000	27	17.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		1,019.00000	991	17.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		20.00000	23	17.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		928.00000	900	17.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		28.00000	32	17.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		839.00000	812	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		39.00000	44	17.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		753.00000	727	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		53.00000	59	17.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,600.00000	4,568	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,600.00000	3,568	26.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	0	26.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,600.00000	2,568	27.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		1.00000	1	27.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,606.00000	1,575	21.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		7.00000	7	21.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		37.00000	35	22.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,438.00000	1,467	22.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		4.00000	4	28.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,405.00000	3,436	28.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		1.00000	1	33.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,401.00000	5,433	33.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		0.00000	0	38.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,401.00000	7,433	38.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,500.00000	4,468	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,500.00000	3,468	26.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		0.00000	0	26.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,501.00000	2,469	27.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		1.00000	1	27.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,507.00000	1,476	20.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		8.00000	8	20.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		33.00000	31	22.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,533.00000	1,563	22.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		4.00000	4	28.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,504.00000	3,536	28.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		1.00000	1	33.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,501.00000	5,533	33.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		0.00000	0	38.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,501.00000	7,533	38.25	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	2.55	Call			4,450.00000	4,418	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,450.00000	3,418	27.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			0.00000	0	27.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,451.00000	2,419	26.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			1.00000	1	26.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,458.00000	1,427	20.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			9.00000	9	20.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			31.00000	29	22.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,581.00000	1,611	22.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			4.00000	4	28.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,554.00000	3,586	28.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			1.00000	1	33.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,551.00000	5,583	33.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			0.00000	0	38.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,551.00000	7,583	38.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,400.00000	4,368	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,400.00000	3,368	27.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			0.00000	0	27.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,401.00000	2,369	26.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			1.00000	1	26.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,409.00000	1,378	20.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			9.00000	10	20.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			29.00000	27	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			1,629.00000	1,660	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			4.00000	3	28.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,604.00000	3,636	28.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			1.00000	1	33.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,601.00000	5,633	33.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			0.00000	0	38.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,601.00000	7,633	38.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,409.00000	1,378	20.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			9.00000	10	20.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			4,300.00000	4,268	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			3,300.00000	3,268	28.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			0.00000	0	28.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			2,301.00000	2,269	26.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			1.00000	2	26.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			1,311.00000	1,280	19.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			11.00000	12	19.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			26.00000	24	23.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			1,726.00000	1,757	23.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			3.00000	3	29.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.70	Put		3,704.00000	3,735	29.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	33.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		5,701.00000	5,733	33.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	0	38.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		7,701.00000	7,733	38.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,350.00000	4,318	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,350.00000	3,318	27.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		0.00000	0	27.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,351.00000	2,319	26.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		1.00000	1	26.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,360.00000	1,329	19.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		10.00000	11	19.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		28.00000	26	23.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,678.00000	1,708	23.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		4.00000	3	28.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,654.00000	3,686	28.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	33.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,651.00000	5,683	33.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		0.00000	0	38.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,651.00000	7,683	38.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,550.00000	4,518	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,550.00000	3,518	26.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	26.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,550.00000	2,518	27.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		1.00000	1	27.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,557.00000	1,525	21.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		7.00000	8	21.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		35.00000	33	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,485.00000	1,515	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		4.00000	4	28.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,454.00000	3,486	28.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		1.00000	1	33.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,451.00000	5,483	33.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		0.00000	0	38.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,451.00000	7,483	38.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		4,250.00000	4,218	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		3,250.00000	3,218	28.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		0.00000	0	28.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		2,251.00000	2,220	25.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		2.00000	2	25.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,262.00000	1,231	19.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		12.00000	13	19.09	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	8.75	Call		25.00000	23	23.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		1,775.00000	1,805	23.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		3.00000	3	29.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		3,754.00000	3,785	29.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	1	33.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		5,751.00000	5,783	33.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		0.00000	0	38.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		7,751.00000	7,783	38.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		4,150.00000	4,118	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		3,150.00000	3,118	29.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		0.00000	0	29.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		2,152.00000	2,120	25.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		2.00000	2	25.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		1,164.00000	1,134	18.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		15.00000	16	18.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		22.00000	21	23.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		1,872.00000	1,903	23.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		3.00000	3	29.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		3,853.00000	3,885	29.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		1.00000	1	34.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		5,851.00000	5,883	34.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		0.00000	0	39.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		7,851.00000	7,883	39.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		4,050.00000	4,018	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		3,050.00000	3,018	29.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		0.00000	0	29.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		2,053.00000	2,021	24.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		3.00000	3	24.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		1,067.00000	1,037	17.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		18.00000	20	17.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		20.00000	19	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		1,970.00000	2,001	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		3.00000	3	29.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		3,953.00000	3,985	29.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		1.00000	1	34.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		5,951.00000	5,983	34.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		0.00000	0	39.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		7,951.00000	7,983	39.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		4,100.00000	4,068	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		3,100.00000	3,068	29.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		0.00000	0	29.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		2,102.00000	2,070	25.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.90	Put			2.00000	3	25.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			1,116.00000	1,085	18.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			16.00000	18	18.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			21.00000	20	23.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			1,921.00000	1,952	23.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			3.00000	3	29.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			3,903.00000	3,935	29.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			1.00000	1	34.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			5,901.00000	5,933	34.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			0.00000	0	39.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			7,901.00000	7,933	39.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			4,200.00000	4,168	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			3,200.00000	3,168	28.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put			0.00000	0	28.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			2,202.00000	2,170	25.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put			2.00000	2	25.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call			1,213.00000	1,182	18.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put			13.00000	15	18.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call			23.00000	22	23.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put			1,823.00000	1,854	23.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call			3.00000	3	29.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put			3,803.00000	3,835	29.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call			1.00000	1	33.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put			5,801.00000	5,833	33.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call			0.00000	0	39.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put			7,801.00000	7,833	39.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Call			4,000.00000	3,968	23.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Put			0.00000	0	23.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Call			3,000.00000	2,968	29.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Put			0.00000	0	29.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Call			2,003.00000	1,971	24.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Put			3.00000	3	24.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Call			19.00000	17	24.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Put			2,019.00000	2,050	24.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Call			3.00000	3	29.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Put			4,003.00000	4,035	29.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Call			1.00000	1	34.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Put			6,001.00000	6,033	34.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Call			0.00000	0	39.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Put			8,001.00000	8,033	39.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Call			3,950.00000	3,918	23.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Put			0.00000	0	23.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Call			2,950.00000	2,918	29.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Put			0.00000	0	29.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.05	Call		1,953.00000	1,921	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Put		3.00000	4	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Call		18.00000	16	24.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Put		2,068.00000	2,099	24.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Call		3.00000	2	30.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Put		4,053.00000	4,085	30.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Call		1.00000	1	34.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Put		6,051.00000	6,083	34.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Call		0.00000	0	39.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Put		8,051.00000	8,083	39.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Call		3,900.00000	3,868	24.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Put		0.00000	0	24.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Call		2,900.00000	2,868	29.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Put		0.00000	0	29.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.10	Call		1,904.00000	1,872	23.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.10	Put		4.00000	4	23.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.10	Call		17.00000	15	24.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.10	Put		2,117.00000	2,148	24.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.10	Call		3.00000	2	30.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.10	Put		4,103.00000	4,135	30.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Call		1.00000	1	34.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Put		6,101.00000	6,133	34.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Call		0.00000	0	39.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Put		8,101.00000	8,133	39.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.15	Call		3,850.00000	3,818	24.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.15	Put		0.00000	0	24.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.15	Call		2,850.00000	2,818	28.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.15	Put		0.00000	0	28.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.15	Call		1,854.00000	1,822	23.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.15	Put		4.00000	4	23.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.15	Call		16.00000	15	24.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.15	Put		2,166.00000	2,197	24.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.15	Call		2.00000	2	30.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.15	Put		4,153.00000	4,185	30.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.15	Call		1.00000	1	34.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.15	Put		6,151.00000	6,183	34.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.15	Call		0.00000	0	39.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.15	Put		8,151.00000	8,183	39.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.25	Call		3,750.00000	3,718	25.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.25	Put		0.00000	0	25.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.25	Call		2,750.00000	2,718	28.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.25	Put		0.00000	0	28.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.25	Call		1,755.00000	1,723	22.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.25	Put		5.00000	5	22.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.25	Call		14.00000	13	25.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	9.25	Put			2,264.00000	2,295	25.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.25	Call			2.00000	2	30.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.25	Put			4,253.00000	4,284	30.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.25	Call			1.00000	1	35.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.25	Put			6,251.00000	6,283	35.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.25	Call			0.00000	0	39.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.25	Put			8,251.00000	8,283	39.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			7.00690		7.04080		16.91	77,075.90	11	500.00
ZAAD On 14/06/2010 Currency Future	7.05	Call			0.00000	351	17.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.05	Put			0.00000	394	17.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Call			349.00000	332	17.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Put			408.00000	425	17.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.20	Call			314.00000	298	17.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.20	Put			473.00000	491	17.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.25	Call			298.00000	283	17.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.25	Put			507.00000	526	17.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.15	Call			331.00000	315	17.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.15	Put			440.00000	458	17.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Call			390.00000	370	16.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Put			349.00000	363	16.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Call			413.00000	392	16.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Put			322.00000	335	16.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call			437.00000	416	16.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put			296.00000	309	16.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Call			462.00000	440	16.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Put			272.00000	284	16.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Call			489.00000	466	16.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put			248.00000	259	16.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call			516.00000	493	16.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put			226.00000	236	16.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call			607.00000	581	16.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put			166.00000	175	16.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call			639.00000	613	16.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put			148.00000	156	16.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call			575.00000	551	16.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put			185.00000	194	16.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call			673.00000	646	15.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put			132.00000	140	15.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call			545.00000	521	16.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put			204.00000	214	16.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call			4,541.00000	4,507	30.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put			0.00000	0	30.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call			3,541.00000	3,507	28.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call			2,544.00000	2,511	24.63	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 14/06/2010 Currency Future	4.50	Put		4.00000	4	24.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,557.00000	1,523	18.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		16.00000	16	18.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		92.00000	88	22.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,552.00000	1,581	22.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		13.00000	12	25.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,472.00000	3,505	25.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		3.00000	3	28.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,462.00000	5,496	28.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		1.00000	1	31.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put		7,460.00000	7,494	31.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call		4,491.00000	4,457	30.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put		0.00000	0	30.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call		3,491.00000	3,457	28.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put		0.00000	0	28.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call		2,495.00000	2,461	24.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put		4.00000	4	24.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,508.00000	1,474	18.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put		17.00000	17	18.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		89.00000	84	22.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		1,598.00000	1,627	22.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		12.00000	11	25.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,522.00000	3,555	25.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call		3.00000	3	28.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put		5,512.00000	5,546	28.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		1.00000	1	31.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put		7,510.00000	7,544	31.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,441.00000	4,407	30.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	30.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,441.00000	3,407	28.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		0.00000	0	28.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,445.00000	2,411	24.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		4.00000	4	24.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		1,459.00000	1,425	17.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		18.00000	19	17.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		86.00000	81	22.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		1,645.00000	1,674	22.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		12.00000	11	25.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		3,571.00000	3,604	25.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		3.00000	3	28.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,562.00000	5,596	28.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call		1.00000	1	32.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		7,560.00000	7,594	32.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call		4,391.00000	4,357	30.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put		0.00000	0	30.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	3.65	Call		3,391.00000	3,357	28.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put		0.00000	0	28.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call		2,395.00000	2,362	23.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put		5.00000	5	23.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call		1,411.00000	1,377	17.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put		20.00000	20	17.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call		82.00000	78	22.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put		1,692.00000	1,721	22.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call		11.00000	10	25.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,620.00000	3,653	25.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call		3.00000	3	29.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,612.00000	5,646	29.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call		1.00000	1	32.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put		7,610.00000	7,644	32.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call		4,241.00000	4,207	30.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put		0.00000	0	30.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call		3,241.00000	3,208	28.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put		0.00000	1	28.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call		2,247.00000	2,213	22.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put		6.00000	6	22.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call		1,265.00000	1,231	16.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put		25.00000	24	16.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call		74.00000	70	23.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put		1,833.00000	1,863	23.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call		10.00000	9	25.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put		3,769.00000	3,802	25.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call		3.00000	3	29.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put		5,762.00000	5,796	29.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call		1.00000	1	32.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put		7,760.00000	7,794	32.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call		4,141.00000	4,107	30.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put		0.00000	0	30.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call		3,141.00000	3,108	27.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put		1.00000	1	27.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call		2,148.00000	2,114	22.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put		7.00000	7	22.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call		1,169.00000	1,135	15.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put		28.00000	28	15.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call		69.00000	65	23.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put		1,928.00000	1,958	23.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call		9.00000	8	25.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put		3,868.00000	3,901	25.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call		3.00000	3	29.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put		5,862.00000	5,896	29.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call		1.00000	1	32.47	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	14.90	Put			7,860.00000	7,894	32.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call			4,291.00000	4,257	30.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put			0.00000	0	30.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call			3,291.00000	3,258	28.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put			0.00000	1	28.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call			2,296.00000	2,263	23.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put			5.00000	6	23.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call			1,314.00000	1,280	16.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put			23.00000	23	16.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call			76.00000	73	23.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put			1,786.00000	1,816	23.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call			10.00000	9	25.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put			3,719.00000	3,752	25.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call			3.00000	3	29.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put			5,712.00000	5,746	29.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call			1.00000	1	32.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put			7,710.00000	7,744	32.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Call			4,191.00000	4,157	30.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Put			0.00000	0	30.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Call			3,191.00000	3,158	27.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Put			0.00000	1	27.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Call			2,197.00000	2,164	22.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Put			6.00000	7	22.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Call			1,217.00000	1,183	16.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Put			26.00000	26	16.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Call			71.00000	68	23.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Put			1,880.00000	1,911	23.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Call			9.00000	8	25.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Put			3,818.00000	3,851	25.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Call			3.00000	3	29.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Put			5,812.00000	5,846	29.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Call			1.00000	1	32.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Put			7,810.00000	7,844	32.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Call			4,091.00000	4,057	30.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Put			0.00000	0	30.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Call			3,092.00000	3,058	27.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Put			1.00000	1	27.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Call			2,098.00000	2,065	22.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Put			7.00000	8	22.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Call			1,121.00000	1,087	15.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Put			31.00000	30	15.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Call			66.00000	63	23.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Put			1,976.00000	2,006	23.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Call			8.00000	8	25.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Put			3,917.00000	3,951	25.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	12.95	Call			3.00000	3	29.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Put			5,912.00000	5,946	29.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Call			1.00000	1	32.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Put			7,910.00000	7,944	32.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Call			4,041.00000	4,007	30.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Put			0.00000	0	30.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Call			3,042.00000	3,008	27.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Put			1.00000	2	27.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Call			2,049.00000	2,015	21.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Put			8.00000	8	21.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Call			1,074.00000	1,039	15.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Put			33.00000	32	15.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Call			64.00000	61	24.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Put			2,024.00000	2,054	24.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Call			8.00000	7	25.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Put			3,967.00000	4,000	25.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Call			3.00000	2	29.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Put			5,962.00000	5,996	29.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Call			1.00000	1	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Put			7,960.00000	7,994	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Call			3,941.00000	3,907	29.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Put			0.00000	0	29.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Call			2,943.00000	2,909	26.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Put			2.00000	2	26.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Call			1,950.00000	1,917	21.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Put			9.00000	10	21.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Call			983.00000	952	15.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Put			42.00000	46	15.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Call			59.00000	55	24.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Put			2,118.00000	2,148	24.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Call			7.00000	7	25.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Put			4,066.00000	4,100	25.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Call			3.00000	2	29.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Put			6,062.00000	6,095	29.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Call			1.00000	1	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Put			8,060.00000	8,094	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Call			3,891.00000	3,857	29.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Put			0.00000	0	29.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Call			2,893.00000	2,859	26.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Put			2.00000	2	26.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Call			1,901.00000	1,867	20.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Put			10.00000	10	20.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Call			941.00000	910	15.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Put			50.00000	54	15.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.15	Call			56.00000	52	24.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	9.15	Put		2,165.00000	2,195	24.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Call		7.00000	6	25.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Put		4,116.00000	4,150	25.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Call		2.00000	2	29.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Put		6,112.00000	6,145	29.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Call		1.00000	1	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Put		8,110.00000	8,144	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.20	Call		3,841.00000	3,807	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.20	Put		0.00000	0	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.20	Call		2,843.00000	2,809	26.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.20	Put		2.00000	2	26.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.20	Call		1,851.00000	1,818	20.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.20	Put		11.00000	11	20.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.20	Call		899.00000	870	15.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.20	Put		58.00000	63	15.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.20	Call		53.00000	49	24.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.20	Put		2,212.00000	2,242	24.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.20	Call		7.00000	6	26.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.20	Put		4,166.00000	4,199	26.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.20	Call		2.00000	2	30.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.20	Put		6,162.00000	6,195	30.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.20	Call		1.00000	1	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.20	Put		8,160.00000	8,194	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.25	Call		3,791.00000	3,757	29.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.25	Put		0.00000	0	29.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.25	Call		2,793.00000	2,759	26.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.25	Put		2.00000	2	26.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.25	Call		1,802.00000	1,769	20.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.25	Put		11.00000	12	20.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.25	Call		859.00000	830	15.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.25	Put		68.00000	73	15.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.25	Call		50.00000	46	24.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.25	Put		2,259.00000	2,290	24.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.25	Call		7.00000	6	26.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.25	Put		4,216.00000	4,249	26.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.25	Call		2.00000	2	30.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.25	Put		6,212.00000	6,245	30.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.25	Call		1.00000	1	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.25	Put		8,210.00000	8,244	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.05	Call		0.00000	3,957	30.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.05	Put		0.00000	0	30.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.05	Call		0.00000	2,959	27.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.05	Put		0.00000	2	27.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.05	Call		0.00000	1,966	21.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.05	Put		0.00000	9	21.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	6.05	Call			0.00000	995	15.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.05	Put			0.00000	38	15.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.05	Call			0.00000	58	24.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.05	Put			0.00000	2,101	24.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.05	Call			0.00000	7	25.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.05	Put			0.00000	4,050	25.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.05	Call			0.00000	2	29.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.05	Put			0.00000	6,046	29.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.05	Call			0.00000	1	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.05	Put			0.00000	8,044	32.61	0.00	0	0.00

Total for Derivatives:								2,115,242,257.50	19,680	1,017,464.00
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Grand Total:								2,115,242,257.50	19,680	1,017,464.00
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