



Daily MTM Report

Daily summary for 15/10/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.34400	7.33200			0.00	0	0.00
R155 On 31/08/2011 Bond			7.65000	7.61500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.56000	8.49500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.20000	9.10500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.62000	8.56000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.08000	9.01000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.10500	9.03000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.68500	8.62500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.26000	9.17000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.26500	9.17000			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			8.82000	8.70000			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.34590	7.36570		18.59	29,596,631.10	4,029	352,753.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		447.00000	433	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		82.00000	87	18.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		229.00000	219	18.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		213.00000	223	18.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		117.00000	110	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		451.00000	464	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		189.00000	180	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		274.00000	284	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		283.00000	271	18.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		167.00000	175	18.65	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		208.00000	199	18.85	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		243.00000	253	18.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		42.00000	38	23.24	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		926.00000	943	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		189.00000	180	19.11	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		274.00000	284	19.11	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		156.00000	148	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		341.00000	352	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		172.00000	163	19.36	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		306.00000	318	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		129.00000	122	20.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		413.00000	426	20.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		106.00000	100	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		491.00000	504	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		97.00000	91	20.91	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		531.00000	545	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		156.00000	148	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		341.00000	352	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		142.00000	134	19.88	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		376.00000	388	19.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		66.00000	61	21.95	0.00	0	2,560.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		700.00000	716	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		35.00000	32	23.76	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		1,020.00000	1,036	23.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.90	Call			80.00000	74	21.43	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			614.00000	629	21.43	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			106.00000	100	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			491.00000	504	20.66	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			60.00000	56	22.21	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			745.00000	760	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			117.00000	110	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			451.00000	464	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			10.00000	9	28.15	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,844.00000	1,863	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,834.00000	4,854	36.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	41.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			6,034.00000	6,054	41.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	45.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,234.00000	7,254	45.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			15.00000	13	26.60	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,549.00000	1,567	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			312.00000	300	18.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			146.00000	154	18.68	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			73.00000	68	21.69	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			657.00000	672	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			73.00000	68	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			657.00000	672	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			55.00000	51	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			789.00000	805	22.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			46.00000	42	22.98	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			880.00000	896	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			46.00000	42	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			880.00000	896	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	39.81	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,634.00000	5,654	39.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1.00000	1	31.38	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,185.00000	3,205	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	36.93	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,934.00000	4,954	36.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			3.00000	2	30.05	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,537.00000	2,557	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			60.00000	56	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			745.00000	760	22.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			88.00000	82	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			572.00000	586	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			17.00000	15	26.08	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,452.00000	1,469	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			20.00000	18	25.56	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 14/12/2009 Currency Future	8.70	Put			1,354.00000	1,372	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			50.00000	46	22.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			835.00000	850	22.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			39.00000	35	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			973.00000	989	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			32.00000	29	24.01	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			1,067.00000	1,084	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			27.00000	25	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			1,162.00000	1,179	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			25.00000	23	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,210.00000	1,227	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			30.00000	27	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			1,114.00000	1,131	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			39.00000	35	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			973.00000	989	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			30.00000	27	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			1,114.00000	1,131	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			35.00000	32	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			1,020.00000	1,036	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			6.00000	5	29.23	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			2,140.00000	2,159	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			25.00000	23	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,210.00000	1,227	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			23.00000	21	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,258.00000	1,275	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			23.00000	21	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,258.00000	1,275	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			19.00000	16	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,403.00000	1,421	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			22.00000	19	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,306.00000	1,323	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			14.00000	12	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,598.00000	1,616	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			15.00000	13	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,549.00000	1,567	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			16.00000	14	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,500.00000	1,518	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			20.00000	18	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,354.00000	1,372	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			13.00000	11	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,647.00000	1,665	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			11.00000	9	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,795.00000	1,813	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			9.00000	8	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,943.00000	1,962	28.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.40	Call			7.00000	6	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			2,042.00000	2,060	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			7.00000	6	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			2,091.00000	2,110	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			9.00000	8	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,943.00000	1,962	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			6.00000	5	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,190.00000	2,209	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			7.00000	6	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			2,091.00000	2,110	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			3.00000	3	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,438.00000	2,457	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			2.00000	2	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,786.00000	2,806	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			2.00000	2	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,636.00000	2,656	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			3.00000	3	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,487.00000	2,507	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			3.00000	3	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,487.00000	2,507	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			2.00000	2	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,686.00000	2,706	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1.00000	1	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,985.00000	3,005	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1.00000	1	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			3,085.00000	3,105	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1.00000	1	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			3,135.00000	3,155	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1.00000	1	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,235.00000	3,255	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			0.00000	0	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,435.00000	3,455	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,685.00000	3,704	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			0.00000	0	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,635.00000	3,654	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			0.00000	0	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,535.00000	3,554	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1.00000	1	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,935.00000	2,955	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1.00000	1	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			3,035.00000	3,055	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1.00000	1	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,285.00000	3,305	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			0.00000	1	31.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.75	Put		3,385.00000	3,405	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		0.00000	0	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		3,435.00000	3,455	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		1.00000	1	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,836.00000	2,855	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		2.00000	2	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,736.00000	2,756	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		1.00000	1	31.38	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		3,185.00000	3,205	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		1.00000	1	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		3,335.00000	3,355	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		2.00000	2	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,736.00000	2,756	30.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		0.00000	0	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,785.00000	3,804	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		0.00000	0	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,735.00000	3,754	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,934.00000	3,954	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		0.00000	0	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,835.00000	3,854	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	36.93	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,934.00000	4,954	36.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		0.00000	0	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		4,234.00000	4,254	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		0.00000	0	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		4,134.00000	4,154	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		0.00000	0	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,634.00000	4,654	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		0.00000	0	37.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		5,034.00000	5,054	37.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	38.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,434.00000	5,454	38.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	40.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,834.00000	5,854	40.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,534.00000	4,554	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		0.00000	0	38.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		5,334.00000	5,354	38.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	40.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,734.00000	5,754	40.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		11.00000	10	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,746.00000	1,764	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		4.00000	4	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		2,338.00000	2,358	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 14/12/2009 Currency Future	12.10	Call			0.00000	0	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,734.00000	4,754	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	41.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,934.00000	5,954	41.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			5.00000	4	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,239.00000	2,258	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1.00000	1	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,836.00000	2,855	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	0	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			4,034.00000	4,054	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	38.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,234.00000	5,254	38.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			17.00000	15	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,452.00000	1,469	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,434.00000	4,454	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	42.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,234.00000	6,254	42.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	37.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			5,134.00000	5,154	37.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	40.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,734.00000	5,754	40.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	42.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,334.00000	6,354	42.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,334.00000	4,354	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	39.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,534.00000	5,554	39.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	41.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			6,134.00000	6,154	41.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	38.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,434.00000	5,454	38.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			8.00000	7	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,993.00000	2,011	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			2.00000	2	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,587.00000	2,606	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	34.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,384.00000	4,404	34.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,984.00000	5,004	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	39.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,584.00000	5,604	39.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	41.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			6,184.00000	6,204	41.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	34.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.80	Put		4,434.00000	4,454	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		9.00000	8	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,894.00000	1,912	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		0.00000	0	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,685.00000	3,704	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		0.00000	0	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		4,284.00000	4,304	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,884.00000	4,904	36.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	39.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,484.00000	5,504	39.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		11.00000	10	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,746.00000	1,764	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,734.00000	4,754	36.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		4.00000	3	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,388.00000	2,407	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		0.00000	0	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,585.00000	3,604	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		0.00000	0	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		4,184.00000	4,204	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,784.00000	4,804	36.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	40.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,884.00000	5,904	40.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,934.00000	3,954	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		16.00000	14	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,500.00000	1,518	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		0.00000	0	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,884.00000	3,904	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,484.00000	4,504	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		10.00000	9	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,844.00000	1,863	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		0.00000	0	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,984.00000	4,004	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		0.00000	0	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,584.00000	4,604	35.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		0.00000	0	37.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		5,184.00000	5,204	37.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		0.00000	0	42.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		6,384.00000	6,404	42.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,534.00000	4,554	35.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	43.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,534.00000	6,554	43.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	42.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,434.00000	6,454	42.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,484.00000	4,504	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	37.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			5,084.00000	5,104	37.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	42.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,284.00000	6,304	42.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	43.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,634.00000	6,654	43.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,284.00000	4,304	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	39.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,484.00000	5,504	39.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	43.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,684.00000	6,704	43.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	41.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			6,084.00000	6,104	41.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	41.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,984.00000	6,004	41.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			22.00000	19	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,306.00000	1,323	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	38.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,284.00000	5,304	38.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	40.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,684.00000	5,704	40.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			312.00000	300	18.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			146.00000	154	18.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			14.00000	12	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,598.00000	1,616	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			0.00000	0	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,485.00000	3,505	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,184.00000	4,204	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	41.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,984.00000	6,004	41.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			255.00000	244	18.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			189.00000	198	18.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			524.00000	509	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			58.00000	63	18.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			117.00000	110	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			451.00000	464	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			565.00000	549	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 14/12/2009 Currency Future	6.85	Put			49.00000	53	18.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			2.00000	2	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,786.00000	2,806	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			485.00000	471	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			69.00000	75	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			1.00000	1	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,886.00000	2,905	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,984.00000	5,004	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			485.00000	471	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			69.00000	75	18.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			606.00000	591	18.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			41.00000	45	18.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,816.00000	3,796	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,316.00000	2,296	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			0.00000	0	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			830.00000	812	19.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			14.00000	16	19.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			8,184.00000	8,204	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,066.00000	4,046	24.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	24.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,566.00000	2,546	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,070.00000	1,051	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			5.00000	6	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			97.00000	91	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			531.00000	545	20.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	47.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,934.00000	7,954	47.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	38.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,284.00000	5,304	38.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,366.00000	2,346	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,368.00000	1,348	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			2.00000	3	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,567.00000	1,547	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	2	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	47.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,784.00000	7,804	47.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			2,616.00000	2,596	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			1,617.00000	1,597	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			1.00000	1	24.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.75	Call			649.00000	633	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			34.00000	37	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	47.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,884.00000	7,904	47.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,516.00000	2,496	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,517.00000	1,498	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			1.00000	2	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,984.00000	8,004	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,466.00000	2,446	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,467.00000	1,448	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			2.00000	2	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			8,034.00000	8,054	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,716.00000	2,696	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,717.00000	1,697	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			1.00000	1	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			738.00000	721	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			22.00000	25	19.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,766.00000	2,746	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,766.00000	1,747	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			1.00000	1	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			784.00000	766	19.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			18.00000	20	19.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	47.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,734.00000	7,754	47.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			2,916.00000	2,896	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			1,916.00000	1,897	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	1	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			925.00000	906	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			9.00000	10	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			2.00000	2	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,587.00000	2,606	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	46.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,584.00000	7,604	46.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,016.00000	2,996	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,016.00000	1,996	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			0.00000	0	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,021.00000	1,002	19.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.35	Put			5.00000	6	19.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	46.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,484.00000	7,504	46.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,066.00000	3,046	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,066.00000	2,046	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	46.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,434.00000	7,454	46.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,116.00000	3,096	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,116.00000	2,096	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,120.00000	1,101	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			4.00000	5	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	45.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,384.00000	7,404	45.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			2,966.00000	2,946	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			1,966.00000	1,946	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	1	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			973.00000	954	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			7.00000	8	19.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	46.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,534.00000	7,554	46.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,316.00000	3,296	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,318.00000	1,299	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			2.00000	3	21.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			411.00000	398	18.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			95.00000	102	18.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	45.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			7,184.00000	7,204	45.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,416.00000	3,396	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,416.00000	2,396	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,418.00000	1,398	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			2.00000	2	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			4,084.00000	4,104	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	44.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			7,084.00000	7,104	44.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	43.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,584.00000	6,604	43.24	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	15.95	Call			0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,584.00000	8,604	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	35.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,684.00000	4,704	35.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,684.00000	8,704	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,216.00000	3,196	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,216.00000	2,196	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,219.00000	1,200	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			3.00000	4	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			343.00000	331	18.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			128.00000	135	18.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	43.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,784.00000	6,804	43.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,784.00000	8,804	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	44.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,884.00000	6,904	44.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,884.00000	8,904	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,166.00000	3,146	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,166.00000	2,146	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,169.00000	1,150	20.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			4.00000	4	20.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	44.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,834.00000	6,854	44.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,834.00000	8,854	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	44.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			7,034.00000	7,054	44.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			9,034.00000	9,054	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			9,084.00000	9,104	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			2,866.00000	2,846	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			1,866.00000	1,847	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			1.00000	1	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			877.00000	859	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			11.00000	13	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	45.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put		7,134.00000	7,154	45.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		9,134.00000	9,154	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	44.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,934.00000	6,954	44.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,934.00000	8,954	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,366.00000	3,346	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,634.00000	8,654	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		3,516.00000	3,496	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		0.00000	0	42.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		6,484.00000	6,504	42.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		8,484.00000	8,504	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,266.00000	3,246	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,266.00000	2,246	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		0.00000	0	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,268.00000	1,249	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		3.00000	3	21.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		376.00000	363	18.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		111.00000	118	18.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	43.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,734.00000	6,754	43.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,734.00000	8,754	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		3,466.00000	3,446	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		8,534.00000	8,554	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	44.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,984.00000	7,004	44.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,984.00000	9,004	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call		3,566.00000	3,546	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put		0.00000	0	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,566.00000	2,546	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,567.00000	1,547	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		1.00000	2	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		606.00000	591	18.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		41.00000	45	18.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,434.00000	8,454	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,616.00000	3,596	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,384.00000	8,404	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,716.00000	3,696	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			4.00000	4	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,289.00000	2,308	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,284.00000	8,304	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,766.00000	3,746	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			5.00000	4	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,239.00000	2,258	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,234.00000	8,254	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,666.00000	3,646	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	27.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,666.00000	2,646	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,667.00000	1,647	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			1.00000	1	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			693.00000	676	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			28.00000	31	18.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			4.00000	4	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,338.00000	2,358	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,334.00000	8,354	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,816.00000	3,796	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			2,816.00000	2,796	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			1,816.00000	1,797	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			1.00000	1	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			830.00000	812	19.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			14.00000	16	19.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			3,866.00000	3,846	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			8,134.00000	8,154	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			3,916.00000	3,896	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			2,916.00000	2,896	31.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		1,916.00000	1,897	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		0.00000	1	26.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		925.00000	906	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		9.00000	10	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		8,084.00000	8,104	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Call		3,966.00000	3,946	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Put		0.00000	0	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Call		0.00000	3,996	24.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Put		0.00000	0	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.47260	7.49270		18.78	425,938.20	57	30,700.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		680.00000	664	18.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		137.00000	142	18.46	0.00	0	500.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		359.00000	351	18.99	4,914,000.00	14	114.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		367.00000	378	18.99	0.00	0	100.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		163.00000	160	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		920.00000	937	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		340.00000	332	19.19	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		397.00000	410	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		517.00000	503	18.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		224.00000	231	18.62	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		273.00000	267	20.01	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		531.00000	545	20.01	0.00	0	100.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		107.00000	105	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,314.00000	1,333	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		322.00000	315	19.40	0.00	0	17.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		429.00000	442	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		289.00000	282	19.81	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		496.00000	510	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		259.00000	253	20.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		566.00000	581	20.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		233.00000	228	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		640.00000	655	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		305.00000	298	19.60	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		462.00000	475	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		645.00000	630	18.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		152.00000	157	18.50	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		246.00000	240	20.42	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		603.00000	618	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		180.00000	176	21.65	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		837.00000	854	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		289.00000	282	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		496.00000	510	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		19.00000	19	31.50	0.00	0	18,339.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,576.00000	3,596	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		5.00000	5	31.81	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,812.00000	4,832	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		128.00000	126	23.08	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		1,135.00000	1,153	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		74.00000	73	25.73	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,731.00000	1,750	25.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		43.00000	42	28.10	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,400.00000	2,420	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		147.00000	145	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		1,005.00000	1,022	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		50.00000	50	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		2,208.00000	2,227	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		199.00000	195	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		756.00000	772	21.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		189.00000	185	21.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		796.00000	813	21.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		210.00000	205	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		717.00000	733	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		171.00000	168	21.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		878.00000	895	21.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		134.00000	132	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		1,091.00000	1,109	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		140.00000	138	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		1,048.00000	1,065	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		155.00000	152	22.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		962.00000	979	22.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		122.00000	120	23.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		1,179.00000	1,198	23.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		111.00000	110	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		1,269.00000	1,287	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		117.00000	115	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		1,224.00000	1,242	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		102.00000	101	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		1,359.00000	1,378	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		90.00000	89	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		1,497.00000	1,516	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		80.00000	79	25.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,637.00000	1,656	25.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		86.00000	85	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,543.00000	1,563	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		94.00000	93	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		1,451.00000	1,470	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		66.00000	65	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,873.00000	1,893	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 15/03/2010 Currency Future	9.40	Call		61.00000	61	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,969.00000	1,988	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call		55.00000	54	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put		2,112.00000	2,132	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		59.00000	59	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		2,016.00000	2,036	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		50.00000	50	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		2,208.00000	2,227	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		15.00000	14	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		4,022.00000	4,041	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		53.00000	52	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		2,160.00000	2,179	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		41.00000	41	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		2,448.00000	2,468	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		37.00000	36	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,594.00000	2,614	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		30.00000	30	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,838.00000	2,858	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		35.00000	35	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,643.00000	2,662	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		40.00000	39	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		2,497.00000	2,517	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		40.00000	39	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		2,497.00000	2,517	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		34.00000	34	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,691.00000	2,711	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		34.00000	34	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,691.00000	2,711	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		27.00000	26	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		3,034.00000	3,054	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		26.00000	26	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		3,083.00000	3,103	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		27.00000	27	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,985.00000	3,005	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		25.00000	25	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		3,132.00000	3,152	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		22.00000	22	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		3,280.00000	3,300	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		19.00000	19	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,527.00000	3,547	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		17.00000	17	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,774.00000	3,794	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		17.00000	17	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,724.00000	3,745	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		18.00000	18	31.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,625.00000	3,646	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		18.00000	18	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,675.00000	3,695	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		21.00000	21	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,378.00000	3,398	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		22.00000	22	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,329.00000	3,349	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		20.00000	20	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,477.00000	3,497	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		19.00000	19	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,576.00000	3,596	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		20.00000	20	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,428.00000	3,448	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		23.00000	23	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		3,231.00000	3,251	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		25.00000	25	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		3,132.00000	3,152	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		22.00000	22	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,329.00000	3,349	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		16.00000	16	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,824.00000	3,844	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		15.00000	15	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,962.00000	3,982	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		16.00000	16	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,873.00000	3,893	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		16.00000	16	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,873.00000	3,893	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		15.00000	15	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,923.00000	3,943	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		12.00000	12	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		4,169.00000	4,189	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		15.00000	15	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,972.00000	3,992	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		11.00000	10	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		4,268.00000	4,288	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		14.00000	13	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		4,071.00000	4,091	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		13.00000	12	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		4,120.00000	4,140	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		46.00000	46	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		2,304.00000	2,323	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		37.00000	36	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,594.00000	2,614	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		32.00000	31	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,789.00000	2,809	29.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.35	Call			29.00000	29	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,887.00000	2,907	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			4.00000	3	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			5,061.00000	5,081	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			57.00000	56	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			2,064.00000	2,084	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			13.00000	12	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			4,120.00000	4,140	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			1.00000	1	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			6,208.00000	6,228	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			63.00000	63	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,921.00000	1,941	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			21.00000	21	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,378.00000	3,398	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			1.00000	1	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			6,058.00000	6,078	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			68.00000	68	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,826.00000	1,845	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			1.00000	1	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,958.00000	5,978	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			71.00000	70	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,778.00000	1,798	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			18.00000	18	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,625.00000	3,646	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			1.00000	1	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,908.00000	5,928	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			76.00000	76	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,684.00000	1,703	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			1.00000	1	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,808.00000	5,828	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			9.00000	9	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,367.00000	4,386	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			1.00000	1	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,458.00000	6,478	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			48.00000	48	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,256.00000	2,275	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			11.00000	11	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			4,219.00000	4,238	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			10.00000	10	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,317.00000	4,337	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			1.00000	1	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,408.00000	6,428	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			9.00000	9	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,367.00000	4,386	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			8.00000	8	32.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.95	Put		4,465.00000	4,485	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		7.00000	7	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		4,564.00000	4,584	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		1.00000	1	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		6,658.00000	6,678	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		45.00000	44	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		2,352.00000	2,372	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		16.00000	16	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,824.00000	3,844	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		10.00000	10	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,317.00000	4,337	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		9.00000	8	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,416.00000	4,436	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		1.00000	1	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,508.00000	6,528	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		1.00000	1	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,308.00000	6,328	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		66.00000	65	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,873.00000	1,893	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		1.00000	1	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		6,008.00000	6,028	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		98.00000	96	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,405.00000	1,424	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		1.00000	1	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,709.00000	5,729	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		86.00000	85	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,543.00000	1,563	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		24.00000	24	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,181.00000	3,201	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		18.00000	18	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,675.00000	3,695	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		1.00000	1	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,858.00000	5,878	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		20.00000	20	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,428.00000	3,448	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		15.00000	15	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,923.00000	3,943	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		1.00000	1	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		6,108.00000	6,128	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		26.00000	26	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		3,083.00000	3,103	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		24.00000	24	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,181.00000	3,201	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		1.00000	1	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,759.00000	5,779	30.89	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	9.00	Call			83.00000	82	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,590.00000	1,609	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			1.00000	1	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			6,158.00000	6,178	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			1.00000	1	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,659.00000	5,679	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			28.00000	28	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,936.00000	2,956	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			2.00000	2	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,509.00000	5,529	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			29.00000	29	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,887.00000	2,907	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			2.00000	2	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,459.00000	5,479	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			2.00000	2	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,360.00000	5,380	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			33.00000	33	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,740.00000	2,760	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			30.00000	30	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,838.00000	2,858	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			2.00000	2	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,409.00000	5,429	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			38.00000	38	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,545.00000	2,565	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			4.00000	4	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			5,011.00000	5,031	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			45.00000	44	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,352.00000	2,372	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			4.00000	4	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,912.00000	4,932	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			221.00000	216	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			678.00000	694	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			5.00000	4	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,862.00000	4,882	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			35.00000	35	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,643.00000	2,662	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			33.00000	33	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,740.00000	2,760	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			3.00000	3	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			5,210.00000	5,230	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			43.00000	42	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,400.00000	2,420	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			4.00000	4	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,961.00000	4,981	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			48.00000	48	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 15/03/2010 Currency Future	9.70	Put			2,256.00000	2,275	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			59.00000	59	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			2,016.00000	2,036	26.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			5.00000	4	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,862.00000	4,882	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			63.00000	63	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,921.00000	1,941	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			5.00000	5	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,763.00000	4,783	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			3,843.00000	3,823	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			2,345.00000	2,325	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			3.00000	3	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			910.00000	893	18.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			67.00000	70	18.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			3.00000	3	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			5,160.00000	5,180	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			8,158.00000	8,178	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,093.00000	4,073	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			2,594.00000	2,574	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			2.00000	2	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,129.00000	1,109	18.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			36.00000	36	18.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			0.00000	0	33.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,908.00000	7,928	33.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			460.00000	447	18.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			267.00000	274	18.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			76.00000	76	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,684.00000	1,703	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			71.00000	70	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,778.00000	1,798	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			53.00000	52	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			2,160.00000	2,179	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			8.00000	7	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			4,515.00000	4,535	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			2,395.00000	2,375	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			2.00000	2	24.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			1,412.00000	1,392	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			19.00000	20	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			579.00000	564	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			186.00000	192	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			7.00000	6	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,614.00000	4,634	32.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.10	Call			2.00000	1	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,609.00000	5,629	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,544.00000	2,524	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			2.00000	2	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,557.00000	1,537	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			14.00000	14	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,605.00000	1,586	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			12.00000	13	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			716.00000	700	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			123.00000	127	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,644.00000	2,624	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			1.00000	1	25.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,654.00000	1,634	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			11.00000	12	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			752.00000	736	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			110.00000	114	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,445.00000	2,425	24.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			2.00000	2	24.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,460.00000	1,440	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			17.00000	18	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			611.00000	597	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			169.00000	174	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,744.00000	2,724	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	26.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,752.00000	1,732	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			9.00000	9	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			829.00000	813	18.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			87.00000	90	18.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,794.00000	2,774	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,801.00000	1,781	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			8.00000	8	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			869.00000	852	18.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			76.00000	80	18.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			6.00000	5	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,713.00000	4,733	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			2,943.00000	2,923	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			1,948.00000	1,929	22.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			6.00000	6	22.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			994.00000	976	18.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			51.00000	53	18.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			2.00000	2	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,559.00000	5,579	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			2,993.00000	2,973	27.84	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	4.50	Put		1.00000	1	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		1,998.00000	1,978	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		5.00000	5	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,037.00000	1,019	18.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		44.00000	46	18.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,093.00000	3,073	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		1.00000	1	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,097.00000	2,077	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		4.00000	4	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		407.00000	395	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		315.00000	322	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,043.00000	3,023	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,047.00000	2,027	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		5.00000	5	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,083.00000	1,063	18.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		40.00000	40	18.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		383.00000	371	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		340.00000	348	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		2,894.00000	2,873	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		1,899.00000	1,879	21.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		6.00000	7	21.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		951.00000	934	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		59.00000	61	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,143.00000	3,123	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		0.00000	1	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,146.00000	2,127	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		4.00000	4	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,175.00000	1,155	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		33.00000	33	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		433.00000	420	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		290.00000	298	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,293.00000	3,273	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		0.00000	0	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,296.00000	2,276	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		3.00000	3	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,316.00000	1,297	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		24.00000	24	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		3,393.00000	3,373	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		0.00000	0	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		3.00000	3	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		5,111.00000	5,130	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		1.00000	1	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		6,608.00000	6,628	31.77	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 15/03/2010 Currency Future	16.10	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,607.00000	8,628	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			1.00000	1	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,708.00000	6,728	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,707.00000	8,728	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,193.00000	3,173	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,196.00000	2,176	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			3.00000	4	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,222.00000	1,202	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			29.00000	30	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			0.00000	0	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,808.00000	6,828	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,807.00000	8,828	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			0.00000	0	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,908.00000	6,928	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,907.00000	8,927	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			0.00000	0	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,858.00000	6,878	32.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,857.00000	8,878	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			0.00000	0	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			7,058.00000	7,078	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			9,057.00000	9,077	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			0.00000	0	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			7,108.00000	7,128	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			9,107.00000	9,127	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			2,844.00000	2,824	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			1,850.00000	1,830	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			7.00000	8	21.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			0.00000	0	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			7,158.00000	7,178	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			9,157.00000	9,177	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			0.00000	0	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,958.00000	6,978	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,957.00000	8,977	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,343.00000	3,323	29.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.15	Put			0.00000	0	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,364.00000	1,344	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			21.00000	22	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			547.00000	533	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			205.00000	211	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			6.00000	6	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,663.00000	4,683	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,657.00000	8,678	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			3,443.00000	3,423	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	0	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			1.00000	1	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			6,558.00000	6,578	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			8,557.00000	8,578	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			3,493.00000	3,473	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			2,495.00000	2,475	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			2.00000	2	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			1,508.00000	1,489	20.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			15.00000	16	20.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			8,507.00000	8,528	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,243.00000	3,223	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			0.00000	0	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			2,246.00000	2,226	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			3.00000	3	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			1,269.00000	1,249	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			26.00000	27	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			488.00000	475	18.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			245.00000	252	18.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			1.00000	0	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			6,758.00000	6,778	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			8,757.00000	8,778	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call			0.00000	0	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put			7,008.00000	7,028	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put			9,007.00000	9,027	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call			3,593.00000	3,573	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			8,407.00000	8,428	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			3,643.00000	3,623	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	31.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.85	Call			1.00000	1	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			6,358.00000	6,378	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			8,357.00000	8,378	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call			3,693.00000	3,673	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	31.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			2,694.00000	2,674	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			1.00000	1	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			1,703.00000	1,683	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			10.00000	10	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			790.00000	774	18.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			98.00000	101	18.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			8,307.00000	8,328	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call			3,793.00000	3,773	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put			0.00000	0	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,794.00000	2,774	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,801.00000	1,781	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			8.00000	8	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			869.00000	852	18.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			76.00000	80	18.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put			8,208.00000	8,228	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call			3,943.00000	3,923	33.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put			0.00000	0	33.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			2,943.00000	2,923	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			1,948.00000	1,929	22.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			6.00000	6	22.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			994.00000	976	18.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			51.00000	53	18.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			340.00000	332	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			397.00000	410	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put			8,058.00000	8,078	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call			3,893.00000	3,873	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put			8,108.00000	8,128	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Call			3,993.00000	3,973	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Put			0.00000	0	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Put			8,008.00000	8,028	33.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.59860		7.61870		19.00	7,598.60	1	17,107.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.95	Call			844.00000	828	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			176.00000	179	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			478.00000	468	19.00	0.00	0	180.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			460.00000	469	19.00	0.00	0	130.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			238.00000	233	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			1,119.00000	1,134	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			685.00000	671	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			266.00000	272	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			441.00000	431	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			522.00000	532	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			346.00000	339	20.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			728.00000	740	20.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			715.00000	700	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			246.00000	252	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			459.00000	449	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			490.00000	500	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			406.00000	397	19.67	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			588.00000	599	19.67	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			160.00000	157	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,641.00000	1,658	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			441.00000	431	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			522.00000	532	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			406.00000	397	19.67	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			588.00000	599	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			423.00000	414	19.50	0.00	0	433.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			554.00000	565	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			360.00000	352	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			692.00000	704	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			333.00000	326	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			764.00000	777	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			390.00000	382	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			622.00000	633	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			286.00000	280	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			917.00000	931	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			275.00000	269	21.35	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			956.00000	971	21.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			360.00000	352	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			692.00000	704	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			35.00000	34	31.84	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,566.00000	4,586	31.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			21.00000	21	34.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,802.00000	5,822	34.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			2.00000	2	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,883.00000	9,903	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			375.00000	367	20.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.90	Put		656.00000	668	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		134.00000	132	25.06	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,915.00000	1,933	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call		95.00000	94	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put		2,476.00000	2,495	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call		256.00000	250	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put		1,037.00000	1,052	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call		308.00000	302	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put		839.00000	853	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		297.00000	290	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		878.00000	892	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call		265.00000	260	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put		996.00000	1,011	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call		221.00000	217	22.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put		1,203.00000	1,218	22.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call		246.00000	241	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put		1,078.00000	1,093	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call		229.00000	225	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put		1,161.00000	1,176	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call		214.00000	210	22.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put		1,245.00000	1,261	22.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call		150.00000	148	24.38	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put		1,731.00000	1,749	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		207.00000	203	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		1,288.00000	1,304	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call		193.00000	190	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put		1,375.00000	1,391	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		200.00000	196	22.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		1,331.00000	1,347	22.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		187.00000	184	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		1,418.00000	1,435	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		170.00000	167	23.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,551.00000	1,568	23.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call		181.00000	178	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put		1,462.00000	1,479	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call		165.00000	162	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put		1,596.00000	1,613	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call		155.00000	152	24.21	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put		1,686.00000	1,704	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call		175.00000	172	23.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put		1,507.00000	1,524	23.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call		127.00000	125	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put		2,008.00000	2,026	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call		116.00000	115	25.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put		2,148.00000	2,166	25.86	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 14/06/2010 Currency Future	9.55	Call			123.00000	122	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			2,055.00000	2,073	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			110.00000	108	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			2,241.00000	2,260	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			120.00000	119	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			2,101.00000	2,120	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			39.00000	39	31.41	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,320.00000	4,340	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			113.00000	112	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			2,194.00000	2,213	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			87.00000	86	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,618.00000	2,638	27.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			76.00000	76	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,858.00000	2,877	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			85.00000	84	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,666.00000	2,685	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			92.00000	91	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,523.00000	2,542	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			134.00000	132	25.06	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,915.00000	1,933	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			106.00000	105	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,288.00000	2,306	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			100.00000	99	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,382.00000	2,401	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			90.00000	89	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,571.00000	2,590	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			80.00000	80	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,762.00000	2,781	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			31.00000	31	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,812.00000	4,832	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			103.00000	102	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,335.00000	2,353	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			97.00000	96	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,429.00000	2,448	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			83.00000	82	27.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,714.00000	2,733	27.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			78.00000	78	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,810.00000	2,829	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			30.00000	30	32.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,862.00000	4,882	32.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			100.00000	99	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,382.00000	2,401	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			80.00000	80	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,762.00000	2,781	27.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			73.00000	72	28.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,954.00000	2,973	28.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		29.00000	28	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		5,010.00000	5,030	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		92.00000	91	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,523.00000	2,542	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		78.00000	78	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,810.00000	2,829	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		74.00000	74	27.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,906.00000	2,925	27.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		71.00000	70	28.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		3,002.00000	3,022	28.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		67.00000	67	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		3,099.00000	3,118	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		27.00000	27	32.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		5,158.00000	5,178	32.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		103.00000	102	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,335.00000	2,353	26.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		29.00000	29	32.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,960.00000	4,980	32.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		130.00000	128	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,961.00000	1,980	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		97.00000	96	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,429.00000	2,448	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		106.00000	105	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,288.00000	2,306	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		34.00000	34	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,615.00000	4,635	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		138.00000	136	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,869.00000	1,887	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		130.00000	128	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,961.00000	1,980	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		33.00000	33	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,664.00000	4,684	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		142.00000	139	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,823.00000	1,841	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		3,869.00000	3,849	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,375.00000	2,355	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		7.00000	7	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		988.00000	970	17.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		120.00000	122	17.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		52.00000	51	29.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,683.00000	3,703	29.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		13.00000	13	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,645.00000	6,665	34.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.75	Call		6.00000	6	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		8,137.00000	8,157	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,119.00000	4,099	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		2,624.00000	2,603	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		5.00000	5	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,191.00000	1,172	17.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		72.00000	73	17.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		57.00000	57	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,439.00000	3,458	29.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		30.00000	30	32.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,911.00000	4,931	32.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		15.00000	15	34.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		6,397.00000	6,417	34.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		7.00000	7	35.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,888.00000	7,908	35.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		601.00000	588	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		332.00000	339	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		146.00000	144	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,777.00000	1,795	24.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		123.00000	122	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		2,055.00000	2,073	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		40.00000	40	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		4,271.00000	4,291	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		2,425.00000	2,405	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		6.00000	6	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		1,459.00000	1,440	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		41.00000	41	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		53.00000	52	29.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,634.00000	3,654	29.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		22.00000	22	33.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,604.00000	5,624	33.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		1,645.00000	1,626	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		27.00000	27	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		811.00000	794	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		192.00000	196	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		37.00000	37	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		4,419.00000	4,438	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		24.00000	24	33.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		5,406.00000	5,425	33.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		50.00000	49	30.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,781.00000	3,801	30.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		32.00000	31	32.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,763.00000	4,783	32.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		21.00000	21	33.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,753.00000	5,772	33.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,673.00000	2,653	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			5.00000	5	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,693.00000	1,673	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			24.00000	24	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			48.00000	47	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,879.00000	3,899	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			21.00000	20	34.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,852.00000	5,872	34.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			2,524.00000	2,504	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			6.00000	6	22.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			1,552.00000	1,532	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			33.00000	33	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			746.00000	731	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			227.00000	232	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			320.00000	313	20.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			802.00000	815	20.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			69.00000	68	28.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			3,050.00000	3,070	28.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			45.00000	45	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			4,026.00000	4,046	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			19.00000	19	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			6,001.00000	6,021	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			2,475.00000	2,455	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			6.00000	6	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			1,505.00000	1,486	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			37.00000	37	18.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			44.00000	44	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			4,075.00000	4,095	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			28.00000	28	32.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			5,059.00000	5,079	32.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			19.00000	19	34.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			6,050.00000	6,070	34.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			66.00000	65	28.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			3,147.00000	3,167	28.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			43.00000	43	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			4,124.00000	4,144	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			27.00000	27	32.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			5,109.00000	5,129	32.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			18.00000	18	34.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			6,100.00000	6,120	34.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			47.00000	47	30.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,928.00000	3,948	30.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			20.00000	20	34.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,901.00000	5,921	34.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.90	Call			2,723.00000	2,703	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			4.00000	4	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			1,740.00000	1,720	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			21.00000	22	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			879.00000	862	18.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			160.00000	163	18.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			76.00000	76	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,858.00000	2,877	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			49.00000	48	30.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,830.00000	3,850	30.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			2,773.00000	2,753	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			4.00000	4	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			1,788.00000	1,768	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			19.00000	19	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			915.00000	897	17.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			146.00000	149	17.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,822.00000	2,802	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			4.00000	4	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,836.00000	1,816	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			17.00000	17	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			951.00000	933	17.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			132.00000	135	17.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			51.00000	50	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,732.00000	3,752	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			32.00000	32	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,714.00000	4,734	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			22.00000	21	33.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,703.00000	5,723	33.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			2,972.00000	2,952	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			3.00000	3	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			1,981.00000	1,961	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			12.00000	12	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,066.00000	1,047	17.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			97.00000	98	17.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			54.00000	53	29.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,585.00000	3,605	29.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			23.00000	23	33.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,554.00000	5,574	33.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,021.00000	3,001	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			3.00000	3	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,029.00000	2,009	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			11.00000	11	19.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,105.00000	1,086	17.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			87.00000	88	17.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			55.00000	55	29.60	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	11.10	Put		3,536.00000	3,556	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		36.00000	35	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		4,517.00000	4,537	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		23.00000	23	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		5,505.00000	5,525	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,071.00000	3,051	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		3.00000	3	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,079.00000	2,059	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		10.00000	10	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,148.00000	1,129	17.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		79.00000	80	17.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		501.00000	490	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		432.00000	441	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		56.00000	56	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		3,488.00000	3,507	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		36.00000	36	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		4,468.00000	4,487	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		24.00000	24	33.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		5,455.00000	5,475	33.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,121.00000	3,101	25.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		2.00000	2	25.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,128.00000	2,108	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		9.00000	9	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		525.00000	513	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		406.00000	415	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		2,922.00000	2,902	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		1,932.00000	1,912	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		13.00000	14	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,027.00000	1,008	17.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		108.00000	110	17.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		11.00000	12	34.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,893.00000	6,913	34.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		46.00000	46	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,977.00000	3,997	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		11.00000	11	34.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,942.00000	6,963	34.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		11.00000	11	34.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,992.00000	7,012	34.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		3,320.00000	3,300	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		2.00000	2	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		2,326.00000	2,306	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		7.00000	7	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		1,368.00000	1,349	18.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		49.00000	50	18.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.30	Call			628.00000	614	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			309.00000	316	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			26.00000	26	32.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			5,208.00000	5,227	32.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			13.00000	13	34.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,694.00000	6,714	34.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,370.00000	3,350	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	2	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,414.00000	1,394	18.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			45.00000	45	18.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			656.00000	642	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			287.00000	293	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			4.00000	4	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,635.00000	8,656	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,271.00000	3,250	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,276.00000	2,256	20.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			8.00000	8	20.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,323.00000	1,304	18.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			55.00000	55	18.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			13.00000	13	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,744.00000	6,764	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			4.00000	4	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,735.00000	8,755	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,171.00000	3,151	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	2	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,177.00000	2,157	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			9.00000	9	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,235.00000	1,215	17.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			66.00000	67	17.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			549.00000	537	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			380.00000	388	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			12.00000	12	34.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,843.00000	6,863	34.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			4.00000	4	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,835.00000	8,855	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			3.00000	3	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,935.00000	8,955	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			3.00000	3	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,885.00000	8,905	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			66.00000	65	28.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			3,147.00000	3,167	28.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			27.00000	27	32.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			5,109.00000	5,129	32.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			10.00000	10	34.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.70	Put		7,092.00000	7,112	34.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		3.00000	3	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		9,084.00000	9,104	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		10.00000	10	34.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		7,092.00000	7,112	34.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		2,872.00000	2,852	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		3.00000	3	24.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		1,884.00000	1,864	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		15.00000	15	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		64.00000	64	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		3,196.00000	3,215	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		10.00000	10	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		7,141.00000	7,161	34.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		3.00000	3	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		9,134.00000	9,154	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		63.00000	62	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		3,244.00000	3,264	28.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		10.00000	10	34.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		7,191.00000	7,211	34.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		3.00000	3	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		9,184.00000	9,204	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		3.00000	3	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,984.00000	9,005	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		4.00000	4	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,685.00000	8,705	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		3,420.00000	3,400	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		1.00000	1	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		14.00000	14	34.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,595.00000	6,615	34.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		4.00000	4	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,585.00000	8,606	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		3,470.00000	3,450	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		1.00000	1	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		14.00000	14	34.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		6,545.00000	6,565	34.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		4.00000	4	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		8,536.00000	8,556	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call		3,570.00000	3,550	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put		1.00000	1	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call		2,574.00000	2,554	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put		5.00000	5	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call		1,598.00000	1,579	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put		30.00000	30	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call		778.00000	762	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put		209.00000	213	18.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.05	Call			15.00000	15	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,446.00000	6,466	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			5.00000	5	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,436.00000	8,456	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,620.00000	3,600	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	1	28.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			5.00000	5	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,386.00000	8,406	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,720.00000	3,699	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			16.00000	16	34.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,298.00000	6,318	34.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			5.00000	5	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,286.00000	8,307	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,769.00000	3,749	29.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	29.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			17.00000	17	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,248.00000	6,268	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			5.00000	5	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,237.00000	8,257	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,670.00000	3,650	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,673.00000	2,653	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			5.00000	5	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,693.00000	1,673	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			24.00000	24	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			844.00000	828	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			176.00000	179	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			38.00000	38	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,369.00000	4,389	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			16.00000	16	34.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,347.00000	6,367	34.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			5.00000	5	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			8,336.00000	8,356	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			3,819.00000	3,799	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			1.00000	1	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,822.00000	2,802	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			4.00000	4	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,836.00000	1,816	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			17.00000	17	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			951.00000	933	17.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			132.00000	135	17.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			41.00000	41	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			4,222.00000	4,242	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			17.00000	17	34.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.80	Put		6,199.00000	6,219	34.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call		5.00000	6	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put		8,187.00000	8,207	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call		42.00000	42	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put		4,173.00000	4,193	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call		18.00000	18	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put		6,149.00000	6,169	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call		3,919.00000	3,899	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Put		1.00000	1	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		2,922.00000	2,902	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		1,932.00000	1,912	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		13.00000	14	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,027.00000	1,008	17.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		108.00000	110	17.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		6.00000	6	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		8,087.00000	8,107	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Call		3,969.00000	3,949	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Put		1.00000	1	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Call		6.00000	6	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Put		8,037.00000	8,058	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Call		0.00000	3,999	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Put		0.00000	0	30.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Call		0.00000	6	35.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Put		0.00000	8,008	35.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.72500	7.74510		19.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Call		564.00000	553	19.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Put		569.00000	578	19.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		528.00000	517	19.48	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		633.00000	642	19.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		546.00000	534	19.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		601.00000	609	19.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		494.00000	484	19.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		699.00000	709	19.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		511.00000	500	19.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		666.00000	675	19.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		463.00000	453	20.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		768.00000	778	20.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		434.00000	425	20.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		839.00000	850	20.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		528.00000	517	19.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		633.00000	642	19.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		371.00000	364	21.07	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		1,026.00000	1,039	21.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		448.00000	439	20.20	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 13/09/2010 Currency Future	8.10	Put			803.00000	814	20.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call			395.00000	387	20.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put			950.00000	962	20.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call			408.00000	399	20.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put			912.00000	924	20.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call			3,349.00000	3,329	25.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put			4.00000	4	25.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call			2,361.00000	2,340	20.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put			16.00000	15	20.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call			1,426.00000	1,406	17.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put			80.00000	81	17.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call			727.00000	712	18.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put			382.00000	387	18.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call			135.00000	133	26.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put			2,789.00000	2,808	26.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call			64.00000	64	30.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put			4,719.00000	4,739	30.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call			34.00000	34	33.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put			6,689.00000	6,709	33.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call			17.00000	17	35.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put			8,672.00000	8,692	35.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call			3,498.00000	3,478	25.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put			3.00000	3	25.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call			2,508.00000	2,488	20.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put			13.00000	13	20.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call			1,557.00000	1,537	17.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put			62.00000	62	17.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call			808.00000	793	18.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put			313.00000	318	18.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call			144.00000	142	26.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put			2,649.00000	2,667	26.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call			68.00000	67	30.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,573.00000	4,592	30.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			36.00000	36	33.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			6,541.00000	6,561	33.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			18.00000	18	35.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			8,523.00000	8,543	35.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			3,449.00000	3,429	25.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			4.00000	4	25.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			2,459.00000	2,439	20.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			14.00000	14	20.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			1,513.00000	1,493	17.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			68.00000	68	17.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			780.00000	765	18.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			335.00000	340	18.39	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	10.30	Call			141.00000	138	26.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put			2,695.00000	2,713	26.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call			67.00000	66	30.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put			4,622.00000	4,641	30.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call			36.00000	35	33.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put			6,590.00000	6,610	33.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call			18.00000	18	35.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put			8,573.00000	8,593	35.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call			3,598.00000	3,578	26.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put			3.00000	3	26.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call			2,607.00000	2,586	21.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put			12.00000	11	21.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call			1,647.00000	1,627	18.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put			52.00000	52	18.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call			867.00000	851	18.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put			272.00000	276	18.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call			150.00000	148	25.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put			2,555.00000	2,573	25.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call			70.00000	70	30.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put			4,475.00000	4,495	30.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call			37.00000	37	33.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put			6,442.00000	6,462	33.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call			19.00000	19	35.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put			8,424.00000	8,444	35.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call			3,648.00000	3,628	26.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put			3.00000	3	26.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call			2,656.00000	2,636	21.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put			11.00000	11	21.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call			1,692.00000	1,672	18.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put			47.00000	47	18.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call			897.00000	882	18.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put			252.00000	257	18.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call			154.00000	151	25.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put			2,509.00000	2,526	25.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call			72.00000	71	30.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put			4,427.00000	4,446	30.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call			38.00000	38	33.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put			6,393.00000	6,413	33.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call			20.00000	20	35.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put			8,375.00000	8,395	35.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call			3,697.00000	3,677	26.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put			2.00000	2	26.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call			2,705.00000	2,685	21.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put			10.00000	10	21.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call			1,738.00000	1,718	18.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	6.05	Put		43.00000	43	18.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call		929.00000	913	17.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put		234.00000	238	17.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call		158.00000	155	25.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put		2,463.00000	2,480	25.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call		73.00000	72	30.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put		4,378.00000	4,397	30.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call		39.00000	38	33.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put		6,343.00000	6,363	33.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call		20.00000	20	35.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put		8,325.00000	8,345	35.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call		3,797.00000	3,777	27.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put		2.00000	2	27.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call		2,804.00000	2,784	22.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put		9.00000	9	22.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call		1,831.00000	1,811	18.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put		36.00000	36	18.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call		994.00000	978	17.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put		199.00000	203	17.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call		165.00000	163	25.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put		2,370.00000	2,388	25.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call		76.00000	75	29.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put		4,281.00000	4,300	29.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call		40.00000	40	33.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put		6,245.00000	6,265	33.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call		21.00000	21	35.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put		8,226.00000	8,246	35.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call		3,847.00000	3,827	27.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put		2.00000	2	27.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call		2,853.00000	2,834	22.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put		8.00000	9	22.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call		1,877.00000	1,857	18.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put		32.00000	32	18.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call		1,028.00000	1,012	17.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put		183.00000	187	17.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call		169.00000	166	25.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put		2,324.00000	2,341	25.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call		77.00000	76	29.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put		4,232.00000	4,251	29.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call		41.00000	40	33.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put		6,195.00000	6,215	33.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call		22.00000	22	35.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put		8,177.00000	8,197	35.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call		3,947.00000	3,927	27.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put		2.00000	2	27.66	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 13/09/2010 Currency Future	4.80	Call			2,952.00000	2,933	23.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			7.00000	8	23.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			1,971.00000	1,951	18.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			26.00000	26	18.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,098.00000	1,082	17.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put			153.00000	157	17.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call			178.00000	175	25.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			2,233.00000	2,250	25.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			80.00000	79	29.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			4,135.00000	4,154	29.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			42.00000	42	33.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			6,097.00000	6,117	33.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			23.00000	23	35.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			8,078.00000	8,098	35.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			3,897.00000	3,877	27.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			2.00000	2	27.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			2,903.00000	2,883	22.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			8.00000	8	22.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Call			1,924.00000	1,904	18.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put			29.00000	29	18.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call			1,063.00000	1,046	17.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put			168.00000	171	17.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call			174.00000	171	25.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put			2,278.00000	2,296	25.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call			79.00000	78	29.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put			4,184.00000	4,203	29.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call			41.00000	41	33.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put			6,146.00000	6,166	33.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call			22.00000	22	35.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put			8,127.00000	8,147	35.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Call			3,997.00000	3,976	27.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Put			1.00000	1	27.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Call			3,002.00000	2,982	23.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Put			7.00000	7	23.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Call			2,019.00000	1,999	18.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Put			24.00000	24	18.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Call			1,135.00000	1,118	17.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Put			140.00000	143	17.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Call			182.00000	179	24.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Put			2,187.00000	2,204	24.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Call			82.00000	81	29.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Put			4,087.00000	4,106	29.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Call			43.00000	42	32.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Put			6,048.00000	6,067	32.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Call			24.00000	23	35.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	15.75	Put		8,028.00000	8,048	35.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			7.84300	7.86260		19.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Call		0.00000	644	19.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Put		0.00000	651	19.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		620.00000	608	19.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		707.00000	715	19.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Call		638.00000	626	19.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Put		675.00000	683	19.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		586.00000	574	19.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		773.00000	781	19.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		602.00000	591	19.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		740.00000	748	19.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		538.00000	528	20.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		876.00000	885	20.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		524.00000	514	20.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		911.00000	921	20.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		510.00000	500	20.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		947.00000	957	20.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		569.00000	558	19.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		807.00000	815	19.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		446.00000	437	20.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		1,133.00000	1,144	20.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		435.00000	426	21.12	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,172.00000	1,183	21.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		554.00000	543	19.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		841.00000	850	19.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		483.00000	474	20.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		1,020.00000	1,031	20.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		458.00000	449	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		1,095.00000	1,106	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		470.00000	461	20.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		1,058.00000	1,068	20.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,370.00000	3,350	23.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		7.00000	7	23.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,388.00000	2,369	19.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		26.00000	26	19.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,479.00000	1,460	17.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		116.00000	117	17.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		813.00000	799	18.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		450.00000	456	18.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		189.00000	186	25.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,826.00000	2,843	25.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		99.00000	98	29.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,736.00000	4,755	29.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		58.00000	58	32.39	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 13/12/2010 Currency Future	14.50	Put		6,696.00000	6,715	32.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		32.00000	32	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,670.00000	8,689	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,469.00000	3,449	23.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		6.00000	6	23.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,485.00000	2,466	19.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		23.00000	23	19.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		1,563.00000	1,544	17.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		100.00000	101	17.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		864.00000	849	18.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		402.00000	406	18.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		196.00000	193	25.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,733.00000	2,750	25.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		102.00000	101	29.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,639.00000	4,658	29.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call		60.00000	60	32.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,597.00000	6,617	32.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		34.00000	34	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,571.00000	8,591	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,419.00000	3,400	23.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		7.00000	7	23.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		2,437.00000	2,417	19.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		24.00000	24	19.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		1,520.00000	1,502	17.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		108.00000	109	17.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call		838.00000	823	18.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put		426.00000	430	18.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call		192.00000	189	25.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put		2,780.00000	2,796	25.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call		100.00000	99	29.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put		4,688.00000	4,706	29.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call		59.00000	59	32.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put		6,646.00000	6,666	32.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call		33.00000	33	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put		8,621.00000	8,640	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call		3,618.00000	3,598	24.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put		5.00000	5	24.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call		2,631.00000	2,612	20.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put		19.00000	19	20.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call		1,692.00000	1,673	17.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put		79.00000	80	17.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		946.00000	930	18.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		334.00000	337	18.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		208.00000	205	25.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,595.00000	2,612	25.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	12.25	Call			107.00000	106	29.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put			4,494.00000	4,513	29.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call			62.00000	62	32.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put			6,450.00000	6,469	32.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call			36.00000	36	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put			8,423.00000	8,443	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call			3,668.00000	3,648	24.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put			5.00000	5	24.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call			2,680.00000	2,660	20.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put			17.00000	17	20.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call			1,736.00000	1,717	18.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put			73.00000	74	18.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call			975.00000	959	18.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put			313.00000	316	18.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call			212.00000	209	24.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put			2,550.00000	2,566	24.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call			108.00000	107	28.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put			4,446.00000	4,464	28.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call			63.00000	63	32.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put			6,401.00000	6,420	32.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call			37.00000	37	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put			8,374.00000	8,394	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call			3,717.00000	3,698	25.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put			5.00000	5	25.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call			2,729.00000	2,709	20.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put			16.00000	16	20.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call			1,780.00000	1,761	18.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put			68.00000	68	18.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call			1,005.00000	989	17.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put			292.00000	296	17.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call			217.00000	213	24.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put			2,504.00000	2,520	24.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call			110.00000	109	28.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put			4,397.00000	4,416	28.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call			64.00000	64	31.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put			6,351.00000	6,371	31.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call			38.00000	37	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put			8,325.00000	8,344	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call			3,767.00000	3,747	25.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put			4.00000	4	25.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call			2,778.00000	2,758	20.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put			15.00000	15	20.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call			1,825.00000	1,806	18.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put			62.00000	63	18.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call			1,035.00000	1,019	17.85	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 13/12/2010 Currency Future	7.10	Put		273.00000	276	17.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		221.00000	218	24.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		2,459.00000	2,475	24.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		112.00000	111	28.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		4,349.00000	4,368	28.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		65.00000	65	31.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		6,302.00000	6,322	31.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		38.00000	38	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		8,276.00000	8,295	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		3,817.00000	3,797	25.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		4.00000	4	25.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		2,827.00000	2,807	21.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		14.00000	14	21.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		1,870.00000	1,851	18.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		57.00000	58	18.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call		1,067.00000	1,050	17.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put		254.00000	257	17.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call		226.00000	222	24.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put		2,413.00000	2,429	24.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call		113.00000	112	28.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put		4,301.00000	4,319	28.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call		66.00000	65	31.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put		6,253.00000	6,272	31.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call		39.00000	39	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put		8,227.00000	8,246	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call		3,867.00000	3,847	25.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put		4.00000	4	25.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call		2,876.00000	2,856	21.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put		13.00000	13	21.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call		1,915.00000	1,896	18.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put		52.00000	53	18.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call		1,099.00000	1,082	17.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put		236.00000	239	17.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call		231.00000	227	24.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put		2,368.00000	2,384	24.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call		115.00000	114	28.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put		4,253.00000	4,271	28.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call		67.00000	66	31.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put		6,204.00000	6,223	31.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		40.00000	40	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		8,177.00000	8,197	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		3,916.00000	3,897	25.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		4.00000	4	25.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call		2,925.00000	2,905	21.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put		12.00000	12	21.35	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 13/12/2010 Currency Future	5.95	Call			1,961.00000	1,942	18.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put			48.00000	49	18.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call			1,132.00000	1,114	17.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put			219.00000	221	17.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call			236.00000	232	24.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put			2,323.00000	2,339	24.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call			117.00000	116	28.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put			4,205.00000	4,223	28.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call			68.00000	67	31.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put			6,155.00000	6,174	31.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call			41.00000	41	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put			8,128.00000	8,148	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call			3,568.00000	3,549	24.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put			6.00000	6	24.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call			2,582.00000	2,563	20.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put			20.00000	20	20.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call			1,648.00000	1,630	17.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put			86.00000	87	17.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call			918.00000	903	18.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put			356.00000	360	18.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call			204.00000	201	25.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put			2,641.00000	2,658	25.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call			105.00000	104	29.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put			4,542.00000	4,561	29.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call			61.00000	61	32.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Put			6,499.00000	6,518	32.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call			35.00000	35	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put			8,473.00000	8,492	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Call			3,966.00000	3,946	26.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Put			3.00000	3	26.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Call			2,974.00000	2,954	21.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Put			11.00000	11	21.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Call			2,007.00000	1,987	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Put			44.00000	44	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Call			1,165.00000	1,147	17.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Put			203.00000	204	17.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Call			241.00000	237	24.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Put			2,278.00000	2,294	24.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Call			119.00000	118	28.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Put			4,157.00000	4,175	28.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Call			69.00000	68	31.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Put			6,106.00000	6,125	31.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Call			42.00000	42	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Put			8,079.00000	8,099	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Call			0.00000	3,996	26.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	3.85	Put			0.00000	3	26.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Call			0.00000	3,003	21.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Put			0.00000	10	21.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Call			0.00000	2,034	18.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Put			0.00000	41	18.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Call			0.00000	1,182	17.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Put			0.00000	189	17.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Call			0.00000	242	24.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Put			0.00000	2,249	24.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Call			0.00000	120	28.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Put			0.00000	4,127	28.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Call			0.00000	69	31.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Put			0.00000	6,076	31.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Call			0.00000	42	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Put			0.00000	8,049	34.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			11.94060		11.74260		16.24	6,806,142.00	570	38,407.00
£ / R On 14/12/2009 Currency Future	11.75	Call			309.00000	422	16.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			316.00000	232	16.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			289.00000	392	16.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			346.00000	252	16.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			363.00000	486	16.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			270.00000	196	16.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call			253.00000	336	16.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put			410.00000	295	16.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call			236.00000	309	16.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put			444.00000	319	16.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			221.00000	289	16.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			478.00000	349	16.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			158.00000	207	17.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			666.00000	516	17.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			148.00000	193	17.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			705.00000	553	17.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			122.00000	158	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			829.00000	668	18.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call			130.00000	169	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put			787.00000	629	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			139.00000	181	17.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			746.00000	590	17.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			100.00000	130	18.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			958.00000	789	18.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			94.00000	122	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			1,001.00000	831	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			73.00000	94	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			1,181.00000	1,003	19.56	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 14/12/2009 Currency Future	12.70	Call			88.00000	114	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			1,046.00000	873	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			83.00000	107	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			1,090.00000	916	19.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			69.00000	88	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			1,226.00000	1,048	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			61.00000	78	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			1,319.00000	1,137	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			65.00000	83	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			1,272.00000	1,092	19.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			58.00000	73	20.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			1,365.00000	1,183	20.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			51.00000	65	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,459.00000	1,274	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			43.00000	54	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			1,601.00000	1,414	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			33.00000	41	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,841.00000	1,650	22.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			32.00000	39	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,889.00000	1,698	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			30.00000	37	22.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,937.00000	1,746	22.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			32.00000	39	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,889.00000	1,698	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			29.00000	35	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,986.00000	1,794	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			27.00000	33	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			2,035.00000	1,843	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			24.00000	28	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			2,181.00000	1,988	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			25.00000	30	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			2,132.00000	1,939	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			39.00000	49	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,696.00000	1,508	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			49.00000	61	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,506.00000	1,321	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			37.00000	46	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,744.00000	1,555	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			30.00000	37	22.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,937.00000	1,746	22.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			26.00000	32	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			2,083.00000	1,891	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			25.00000	30	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			2,132.00000	1,939	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			27.00000	33	22.88	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	13.75	Put			2,035.00000	1,843	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			35.00000	43	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,792.00000	1,603	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			39.00000	49	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,696.00000	1,508	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			41.00000	51	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,649.00000	1,461	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			49.00000	61	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,506.00000	1,321	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			51.00000	65	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,459.00000	1,274	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			55.00000	69	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			1,412.00000	1,228	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			29.00000	35	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,986.00000	1,794	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			37.00000	46	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,744.00000	1,555	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			55.00000	69	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			1,412.00000	1,228	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			32.00000	39	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,889.00000	1,698	22.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			17.00000	20	24.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			2,574.00000	2,379	24.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			22.00000	26	23.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			2,279.00000	2,085	23.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			21.00000	25	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			2,328.00000	2,134	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			21.00000	25	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			2,328.00000	2,134	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			20.00000	24	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			2,377.00000	2,183	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			17.00000	21	24.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			2,525.00000	2,330	24.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			15.00000	17	25.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,722.00000	2,527	25.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			16.00000	19	25.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,623.00000	2,428	25.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			15.00000	18	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,673.00000	2,478	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			14.00000	17	25.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,772.00000	2,576	25.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			11.00000	12	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			3,168.00000	2,972	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			11.00000	13	27.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			3,118.00000	2,922	27.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.60	Call			13.00000	15	26.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,871.00000	2,675	26.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			12.00000	14	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,970.00000	2,774	26.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			11.00000	13	26.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			3,069.00000	2,873	26.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			10.00000	12	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			3,267.00000	3,071	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			9.00000	11	28.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			3,367.00000	3,170	28.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			9.00000	10	28.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			3,466.00000	3,269	28.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			7.00000	8	29.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,864.00000	3,667	29.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			20.00000	24	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			2,377.00000	2,183	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			18.00000	22	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			2,476.00000	2,281	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			24.00000	28	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			2,181.00000	1,988	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			13.00000	15	26.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,871.00000	2,675	26.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			19.00000	22	24.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			2,426.00000	2,232	24.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			14.00000	16	25.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,821.00000	2,625	25.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			13.00000	15	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,920.00000	2,724	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			12.00000	14	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			3,019.00000	2,823	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			9.00000	10	28.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			3,417.00000	3,220	28.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			25.00000	30	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			2,132.00000	1,939	23.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			23.00000	27	23.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			2,230.00000	2,036	23.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			19.00000	22	24.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			2,426.00000	2,232	24.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			14.00000	16	25.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,821.00000	2,625	25.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			10.00000	12	27.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			3,218.00000	3,021	27.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			13.00000	15	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,920.00000	2,724	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			10.00000	11	27.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.05	Put		3,317.00000	3,121	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		15.00000	18	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		2,673.00000	2,478	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		11.00000	12	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		3,168.00000	2,972	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		16.00000	19	25.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		2,623.00000	2,428	25.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		3,444.00000	3,642	33.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		2.00000	2	33.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		1,959.00000	2,154	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		16.00000	13	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		589.00000	742	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		146.00000	102	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		78.00000	100	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		1,135.00000	960	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		6.00000	7	30.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		4,064.00000	3,867	30.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		2.00000	2	34.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		5,559.00000	5,362	34.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		1.00000	1	38.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		7,059.00000	6,861	38.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		1.00000	1	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		8,558.00000	8,360	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		3,894.00000	4,091	35.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		1.00000	1	35.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		2,401.00000	2,597	28.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		9.00000	7	28.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		950.00000	1,133	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		58.00000	43	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		8.00000	9	28.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		3,616.00000	3,419	28.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		3.00000	3	33.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		5,110.00000	4,913	33.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		1.00000	1	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		6,609.00000	6,411	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		1.00000	1	41.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		8,108.00000	7,910	41.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		4,143.00000	4,341	35.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	35.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		2,649.00000	2,845	29.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		6.00000	5	29.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		1,181.00000	1,373	20.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		38.00000	32	20.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		193.00000	253	16.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		551.00000	412	16.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.60	Call			3.00000	4	32.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			4,861.00000	4,663	32.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	1	36.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			6,359.00000	6,161	36.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	40.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			7,858.00000	7,660	40.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			69.00000	88	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			1,226.00000	1,048	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			46.00000	58	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			1,553.00000	1,367	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			22.00000	26	23.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			2,279.00000	2,085	23.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			41.00000	51	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,649.00000	1,461	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			20.00000	24	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			2,377.00000	2,183	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			23.00000	27	23.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			2,230.00000	2,036	23.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			35.00000	43	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,792.00000	1,603	21.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			1,665.00000	1,860	24.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			22.00000	19	24.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			741.00000	908	17.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			99.00000	67	17.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			2.00000	3	33.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			5,360.00000	5,162	33.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	39.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			7,358.00000	7,160	39.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			9,358.00000	9,160	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			2,549.00000	2,746	28.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			7.00000	6	28.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			1,567.00000	1,762	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			24.00000	21	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			663.00000	824	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			121.00000	83	17.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			169.00000	221	17.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			626.00000	481	17.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			2.00000	3	34.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			5,460.00000	5,262	34.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	39.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			7,458.00000	7,260	39.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			9,458.00000	9,260	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			1,421.00000	1,615	22.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.35	Put		29.00000	25	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		553.00000	703	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		161.00000	112	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		2.00000	2	34.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		5,609.00000	5,412	34.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		1.00000	1	40.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		7,608.00000	7,410	40.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		9,608.00000	9,410	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		2,451.00000	2,647	28.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		8.00000	6	28.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		1,470.00000	1,664	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		27.00000	23	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		8.00000	9	28.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		3,566.00000	3,369	28.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		1.00000	1	39.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		7,558.00000	7,360	39.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		9,558.00000	9,360	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		2,253.00000	2,449	27.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		11.00000	9	27.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		1,277.00000	1,469	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		34.00000	29	21.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		453.00000	590	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		210.00000	149	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		114.00000	148	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		871.00000	708	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		7.00000	8	29.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		3,765.00000	3,568	29.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		2.00000	2	34.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		5,759.00000	5,561	34.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		1.00000	1	40.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		7,758.00000	7,560	40.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		9,758.00000	9,560	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		2,106.00000	2,301	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		13.00000	11	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		1,133.00000	1,325	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		41.00000	34	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		7.00000	8	30.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		3,914.00000	3,717	30.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		2.00000	2	35.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		5,909.00000	5,711	35.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		1.00000	1	40.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		7,908.00000	7,710	40.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,908.00000	9,710	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,057.00000	2,252	26.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			14.00000	11	26.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,086.00000	1,277	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			43.00000	36	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			335.00000	454	16.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			293.00000	213	16.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			7.00000	8	30.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,964.00000	3,767	30.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			2.00000	2	35.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,959.00000	5,761	35.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	1	41.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,958.00000	7,760	41.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,958.00000	9,760	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,008.00000	2,203	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			15.00000	12	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,038.00000	1,229	19.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			46.00000	38	19.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			7.00000	7	30.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			4,014.00000	3,817	30.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			2.00000	2	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			6,009.00000	5,811	35.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	41.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			8,008.00000	7,810	41.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			10,008.00000	9,810	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			1,910.00000	2,105	25.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			17.00000	14	25.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			270.00000	363	16.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			378.00000	273	16.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			6.00000	7	30.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			4,113.00000	3,916	30.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	2	35.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			6,109.00000	5,911	35.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			10,108.00000	9,910	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			994.00000	1,181	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			52.00000	40	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			2.00000	2	35.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			6,059.00000	5,861	35.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			1.00000	1	41.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			8,058.00000	7,860	41.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	41.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.80	Put		10,058.00000	9,860	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		2,204.00000	2,400	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		12.00000	9	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		1,229.00000	1,421	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		36.00000	30	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		422.00000	554	16.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		229.00000	164	16.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		107.00000	139	18.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		914.00000	748	18.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		7.00000	8	29.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		3,815.00000	3,618	29.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		2.00000	2	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		5,809.00000	5,611	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		1.00000	1	40.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		7,808.00000	7,610	40.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		9,808.00000	9,610	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		2,303.00000	2,499	27.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		10.00000	8	27.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		1,325.00000	1,518	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		32.00000	27	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		485.00000	627	17.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		193.00000	136	17.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		8.00000	9	29.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		3,715.00000	3,518	29.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		2.00000	2	34.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		5,709.00000	5,512	34.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		1.00000	1	40.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		7,708.00000	7,510	40.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		9,708.00000	9,510	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		2,698.00000	2,895	29.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		6.00000	4	29.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		1,713.00000	1,909	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		21.00000	18	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		782.00000	951	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		89.00000	60	17.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		207.00000	270	16.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		514.00000	380	16.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		10.00000	11	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		3,317.00000	3,121	27.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		2.00000	3	33.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		5,310.00000	5,112	33.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		1.00000	1	39.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		7,308.00000	7,111	39.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.05	Call			0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			9,308.00000	9,110	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			2,748.00000	2,945	29.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			5.00000	4	29.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			1,762.00000	1,958	24.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			20.00000	17	24.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			823.00000	995	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			80.00000	54	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			3.00000	3	33.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			5,260.00000	5,062	33.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	38.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			7,258.00000	7,061	38.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			9,258.00000	9,060	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			2,599.00000	2,796	29.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			6.00000	5	29.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			1,616.00000	1,811	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			23.00000	20	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			702.00000	865	17.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			109.00000	75	17.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			181.00000	237	16.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			588.00000	446	16.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			9.00000	10	28.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			3,417.00000	3,220	28.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			2.00000	3	33.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			5,410.00000	5,212	33.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	39.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			7,408.00000	7,210	39.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			9,408.00000	9,210	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			2,500.00000	2,697	28.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			7.00000	6	28.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			1,518.00000	1,713	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			26.00000	22	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			626.00000	783	17.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			133.00000	92	17.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			9.00000	10	28.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			3,516.00000	3,319	28.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			2.00000	2	34.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			5,510.00000	5,312	34.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	1	39.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			7,508.00000	7,310	39.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			9,508.00000	9,310	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			2,352.00000	2,548	27.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.40	Put		9.00000	7	27.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		1,373.00000	1,567	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		30.00000	26	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		519.00000	664	17.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		176.00000	124	17.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		8.00000	9	29.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		3,665.00000	3,468	29.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		2.00000	2	34.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		5,659.00000	5,462	34.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		1.00000	1	40.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		7,658.00000	7,460	40.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		9,658.00000	9,460	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		2,155.00000	2,351	26.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		12.00000	10	26.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		392.00000	520	16.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		249.00000	179	16.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		2.00000	2	35.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		5,859.00000	5,661	35.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		9,858.00000	9,660	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		1,861.00000	2,056	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		18.00000	15	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		907.00000	1,086	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		65.00000	46	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		6.00000	7	31.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		4,163.00000	3,966	31.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		1.00000	2	35.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		6,159.00000	5,961	35.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		1.00000	1	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		8,158.00000	7,960	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		10,157.00000	9,960	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call		2,797.00000	2,994	30.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put		5.00000	4	30.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call		1,811.00000	2,007	25.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put		19.00000	17	25.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call		865.00000	1,039	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put		72.00000	48	18.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call		3.00000	3	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put		5,210.00000	5,012	33.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call		1.00000	1	38.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put		7,208.00000	7,011	38.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call		0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put		9,208.00000	9,010	41.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	8.85	Call			2,897.00000	3,094	30.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			4.00000	3	30.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			1.00000	1	38.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			7,108.00000	6,911	38.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			9,108.00000	8,910	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			2,847.00000	3,044	30.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			4.00000	4	30.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			3.00000	3	33.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			5,160.00000	4,963	33.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			1.00000	1	38.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			7,158.00000	6,961	38.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			9,158.00000	8,960	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,046.00000	3,243	31.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			3.00000	3	31.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			3.00000	4	32.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,961.00000	4,763	32.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			1.00000	1	38.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,959.00000	6,761	38.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,958.00000	8,760	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,096.00000	3,293	31.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			3.00000	3	31.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			3.00000	4	32.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put			4,911.00000	4,713	32.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call			1.00000	1	37.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put			6,909.00000	6,711	37.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call			0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put			8,908.00000	8,710	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call			3,145.00000	3,343	31.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put			3.00000	2	31.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call			1.00000	1	37.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put			6,859.00000	6,661	37.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call			0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put			8,858.00000	8,660	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call			3,195.00000	3,393	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put			3.00000	2	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call			3.00000	4	32.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put			4,811.00000	4,614	32.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	37.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put			6,809.00000	6,611	37.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call			0.00000	0	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put			8,808.00000	8,610	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call			3,395.00000	3,592	33.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	8.35	Put			2.00000	2	33.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call			4.00000	5	32.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put			4,611.00000	4,414	32.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call			0.00000	1	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put			8,608.00000	8,410	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call			4.00000	5	32.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put			4,562.00000	4,364	32.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call			1.00000	1	36.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put			6,559.00000	6,361	36.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call			3,345.00000	3,542	33.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put			2.00000	2	33.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call			4.00000	5	32.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put			4,661.00000	4,464	32.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call			1.00000	1	37.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put			6,659.00000	6,461	37.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call			0.00000	1	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put			8,658.00000	8,460	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call			3,494.00000	3,692	33.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put			2.00000	1	33.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call			4.00000	5	31.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put			4,512.00000	4,315	31.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	1	36.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put			6,509.00000	6,311	36.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call			1.00000	1	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put			8,508.00000	8,310	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call			3,744.00000	3,942	35.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put			1.00000	1	35.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call			5.00000	6	31.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put			4,263.00000	4,066	31.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call			1.00000	2	35.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put			6,259.00000	6,061	35.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call			1.00000	1	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put			8,258.00000	8,060	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call			3,844.00000	4,041	35.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put			1.00000	1	35.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call			3,295.00000	3,493	32.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put			2.00000	2	32.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call			4.00000	4	32.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put			4,711.00000	4,514	32.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call			1.00000	1	37.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put			6,709.00000	6,511	37.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call			0.00000	1	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put			8,708.00000	8,510	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call			3,544.00000	3,742	34.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put			2.00000	1	34.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.20	Call		5.00000	5	31.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put		4,462.00000	4,265	31.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call		1.00000	1	36.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put		6,459.00000	6,261	36.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call		1.00000	1	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put		8,458.00000	8,260	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call		3,794.00000	3,992	35.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put		1.00000	1	35.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call		6.00000	7	31.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Put		4,213.00000	4,016	31.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call		1.00000	2	35.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put		6,209.00000	6,011	35.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call		1.00000	1	41.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put		8,208.00000	8,010	41.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Call		4,093.00000	4,291	35.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Put		1.00000	0	35.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Call		3,943.00000	4,141	35.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Put		1.00000	1	35.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Call		2,946.00000	3,144	30.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Put		4.00000	3	30.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Call		0.00000	4,191	35.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	1	35.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Call		0.00000	3,194	31.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Put		0.00000	3	31.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.14260	11.94150		16.57	364,278.00	30	1,023.00
£ / R On 15/03/2010 Currency Future	11.95	Call		506.00000	607	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		514.00000	415	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		486.00000	583	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		545.00000	440	16.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		552.00000	660	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		460.00000	367	16.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		450.00000	535	16.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		608.00000	492	16.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		433.00000	512	16.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		641.00000	520	16.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		416.00000	493	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		675.00000	550	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		344.00000	407	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		852.00000	714	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		331.00000	392	17.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		889.00000	749	17.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		296.00000	350	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		1,004.00000	857	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		307.00000	363	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		965.00000	820	17.73	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 15/03/2010 Currency Future	12.55	Call			319.00000	377	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			927.00000	784	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			265.00000	313	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			1,123.00000	970	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			255.00000	301	18.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			1,164.00000	1,009	18.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			221.00000	261	18.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			1,330.00000	1,168	18.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			246.00000	290	18.50	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			1,205.00000	1,048	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			238.00000	280	18.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			1,246.00000	1,088	18.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			214.00000	251	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			1,372.00000	1,209	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			199.00000	234	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			1,458.00000	1,292	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			206.00000	243	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			1,415.00000	1,250	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			193.00000	226	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			1,501.00000	1,334	19.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			180.00000	211	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			1,589.00000	1,419	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			158.00000	185	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,767.00000	1,592	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			139.00000	162	20.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,948.00000	1,769	20.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			135.00000	157	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,994.00000	1,814	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			131.00000	152	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			2,040.00000	1,860	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			127.00000	148	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			2,086.00000	1,905	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			119.00000	139	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			2,177.00000	1,996	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			106.00000	127	21.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			2,314.00000	2,134	21.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			110.00000	131	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			2,269.00000	2,088	21.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,038.00000	1,207	15.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			147.00000	114	15.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			2,815.00000	3,014	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			24.00000	22	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			148.00000	173	20.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,857.00000	1,680	20.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			174.00000	204	19.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.40	Put		1,633.00000	1,461	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		70.00000	84	22.46	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		2,829.00000	2,641	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		163.00000	191	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		1,722.00000	1,548	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		114.00000	135	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		2,223.00000	2,042	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		123.00000	143	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		2,132.00000	1,950	21.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		153.00000	179	20.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		1,812.00000	1,636	20.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		169.00000	197	19.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		1,677.00000	1,505	19.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		186.00000	219	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		1,545.00000	1,376	19.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		144.00000	167	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,902.00000	1,725	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		2,472.00000	2,671	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		31.00000	28	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		1,518.00000	1,708	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		77.00000	66	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		738.00000	870	15.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		296.00000	227	15.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		81.00000	97	22.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		2,640.00000	2,454	22.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		40.00000	47	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		3,598.00000	3,404	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		23.00000	26	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		4,582.00000	4,383	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		16.00000	18	27.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		5,575.00000	5,375	27.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		2,375.00000	2,573	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		34.00000	30	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		1,427.00000	1,615	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		85.00000	73	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		681.00000	805	15.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		339.00000	263	15.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		76.00000	90	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		2,734.00000	2,547	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		37.00000	43	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		3,696.00000	3,501	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		22.00000	25	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		4,681.00000	4,482	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		16.00000	17	27.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		5,674.00000	5,475	27.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.70	Call			2,278.00000	2,476	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			36.00000	33	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			1,336.00000	1,523	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			94.00000	80	17.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			626.00000	745	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			385.00000	302	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			285.00000	337	17.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			1,043.00000	894	17.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			35.00000	41	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			3,793.00000	3,598	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			22.00000	24	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			4,780.00000	4,581	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			15.00000	17	27.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			5,774.00000	5,574	27.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			2,181.00000	2,378	21.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			39.00000	36	21.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			1,246.00000	1,431	16.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			104.00000	89	16.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			576.00000	687	16.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			434.00000	345	16.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			65.00000	77	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,924.00000	2,735	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			33.00000	38	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			3,891.00000	3,695	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			21.00000	23	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			4,879.00000	4,680	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			15.00000	16	28.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			5,873.00000	5,674	28.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,036.00000	2,233	20.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			44.00000	40	20.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,114.00000	1,296	16.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			122.00000	103	16.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			59.00000	69	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			3,067.00000	2,877	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			30.00000	34	24.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			4,038.00000	3,842	24.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			20.00000	22	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			5,028.00000	4,829	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			14.00000	16	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			6,023.00000	5,823	28.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			2,133.00000	2,330	20.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			41.00000	37	20.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			1,201.00000	1,386	16.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			110.00000	93	16.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			63.00000	75	22.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.85	Put			2,972.00000	2,782	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			32.00000	37	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,940.00000	3,744	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			20.00000	22	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,929.00000	4,730	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			15.00000	16	28.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,923.00000	5,723	28.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			2,424.00000	2,622	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			32.00000	29	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			1,472.00000	1,662	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			81.00000	69	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			709.00000	837	15.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			317.00000	244	15.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			79.00000	93	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			2,687.00000	2,501	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			39.00000	45	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			3,647.00000	3,452	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			23.00000	25	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			4,631.00000	4,433	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			16.00000	18	27.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			5,625.00000	5,425	27.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			2,229.00000	2,427	21.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			38.00000	34	21.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			1,291.00000	1,477	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			99.00000	84	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			601.00000	716	16.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			409.00000	323	16.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			275.00000	324	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			1,083.00000	932	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			68.00000	80	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,876.00000	2,688	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			34.00000	39	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,842.00000	3,647	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			21.00000	23	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,830.00000	4,631	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			15.00000	17	27.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			5,824.00000	5,624	27.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			2,326.00000	2,524	21.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			35.00000	32	21.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			1,381.00000	1,569	17.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			90.00000	76	17.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			653.00000	775	16.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			362.00000	282	16.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			73.00000	87	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,781.00000	2,594	22.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.65	Call			36.00000	42	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,745.00000	3,549	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			22.00000	24	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			4,730.00000	4,532	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			16.00000	17	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			5,724.00000	5,524	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			2,084.00000	2,281	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			43.00000	38	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			1,157.00000	1,341	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			116.00000	98	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			528.00000	633	16.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			487.00000	391	16.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			61.00000	72	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			3,019.00000	2,829	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			31.00000	35	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,989.00000	3,793	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			20.00000	22	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,978.00000	4,779	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			15.00000	16	28.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,973.00000	5,773	28.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			144.00000	167	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,902.00000	1,725	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			2,668.00000	2,867	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			26.00000	24	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			1,704.00000	1,897	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			63.00000	54	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			863.00000	1,007	15.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			221.00000	165	15.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			385.00000	456	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			744.00000	614	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			95.00000	113	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			2,453.00000	2,270	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			46.00000	54	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			3,404.00000	3,211	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			25.00000	28	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			4,384.00000	4,185	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			17.00000	19	26.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			5,376.00000	5,176	26.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			9.00000	9	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			7,367.00000	7,167	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			3.00000	3	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			9,361.00000	9,161	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			2,521.00000	2,720	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			30.00000	27	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			1,565.00000	1,755	18.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.45	Put		73.00000	63	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		768.00000	903	15.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		276.00000	210	15.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		41.00000	48	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		3,550.00000	3,356	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		17.00000	18	27.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		5,525.00000	5,326	27.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		8.00000	9	30.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		7,517.00000	7,316	30.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		2.00000	3	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		9,511.00000	9,310	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		8.00000	9	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		7,616.00000	7,416	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		2.00000	3	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		9,611.00000	9,410	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		8.00000	9	31.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		7,666.00000	7,466	31.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		2.00000	3	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		9,661.00000	9,460	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		7.00000	8	31.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		7,816.00000	7,616	31.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		2.00000	2	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		9,810.00000	9,610	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		7.00000	8	31.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		7,916.00000	7,715	31.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		2.00000	2	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		9,910.00000	9,709	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call		7.00000	8	31.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put		7,965.00000	7,765	31.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		2.00000	2	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		9,960.00000	9,759	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		7.00000	8	31.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		8,015.00000	7,815	31.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		2.00000	2	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put		10,010.00000	9,809	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		1,941.00000	2,136	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		49.00000	43	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		468.00000	558	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		576.00000	466	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call		28.00000	32	24.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		4,137.00000	3,939	24.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call		14.00000	15	28.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put		6,122.00000	5,923	28.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		6.00000	7	31.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		8,115.00000	7,915	31.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	22.05	Call			1.00000	2	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			10,110.00000	9,909	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			7.00000	8	31.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			7,866.00000	7,665	31.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			2.00000	2	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			9,860.00000	9,660	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			8.00000	8	31.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			7,716.00000	7,516	31.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			2.00000	2	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			9,710.00000	9,510	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			2,570.00000	2,769	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			29.00000	26	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			1,611.00000	1,802	18.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			70.00000	60	18.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			799.00000	937	15.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			257.00000	194	15.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			357.00000	423	17.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			815.00000	680	17.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			43.00000	50	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			3,501.00000	3,307	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			17.00000	18	27.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			5,475.00000	5,276	27.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			8.00000	9	30.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			7,467.00000	7,267	30.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			2.00000	3	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			9,461.00000	9,260	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			2,717.00000	2,916	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			25.00000	23	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			1,751.00000	1,944	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			60.00000	52	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			896.00000	1,044	15.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			205.00000	151	15.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			400.00000	474	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			709.00000	582	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			47.00000	56	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			3,356.00000	3,163	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			18.00000	19	26.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			5,326.00000	5,127	26.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			9.00000	10	30.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			7,317.00000	7,117	30.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			3.00000	3	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			9,311.00000	9,111	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			2,766.00000	2,965	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			25.00000	23	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			1,798.00000	1,992	19.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.20	Put			57.00000	49	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			931.00000	1,081	15.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			189.00000	139	15.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			49.00000	58	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			3,308.00000	3,115	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			18.00000	20	26.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			5,276.00000	5,077	26.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			9.00000	10	30.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			7,267.00000	7,067	30.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			3.00000	3	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			9,261.00000	9,061	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			2,619.00000	2,818	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			28.00000	25	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			1,658.00000	1,849	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			66.00000	57	18.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			830.00000	972	15.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			239.00000	179	15.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			371.00000	439	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			779.00000	647	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			44.00000	52	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			3,453.00000	3,259	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			17.00000	19	27.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			5,426.00000	5,226	27.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			8.00000	9	30.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			7,417.00000	7,217	30.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			2.00000	3	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			9,411.00000	9,210	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			8.00000	9	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			7,566.00000	7,366	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			2.00000	3	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			9,561.00000	9,360	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			1,893.00000	2,088	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			52.00000	45	19.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			1,001.00000	1,163	15.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			160.00000	120	15.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			28.00000	31	24.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			4,186.00000	3,988	24.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			13.00000	15	28.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			6,172.00000	5,972	28.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			6.00000	7	31.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			8,165.00000	7,965	31.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			1.00000	2	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			10,160.00000	9,959	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			1,846.00000	2,039	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			54.00000	47	19.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.15	Call			966.00000	1,119	15.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			174.00000	127	15.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			27.00000	30	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			4,236.00000	4,037	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			13.00000	15	28.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			6,222.00000	6,022	28.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			6.00000	7	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			8,214.00000	8,015	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			1.00000	2	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			10,210.00000	10,009	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			1,988.00000	2,184	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			47.00000	42	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			1,075.00000	1,251	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			134.00000	109	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			229.00000	270	18.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			1,288.00000	1,128	18.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			29.00000	33	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			4,087.00000	3,890	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			14.00000	15	28.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			6,073.00000	5,873	28.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			7.00000	8	31.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			8,065.00000	7,865	31.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			2.00000	2	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			10,060.00000	9,859	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			2,913.00000	3,112	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			22.00000	19	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			55.00000	64	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			3,163.00000	2,972	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			19.00000	21	26.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			5,127.00000	4,928	26.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			9.00000	10	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			7,118.00000	6,918	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call			3.00000	4	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			9,112.00000	8,911	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			51.00000	60	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			3,259.00000	3,067	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			18.00000	20	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			5,227.00000	5,027	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			9.00000	10	30.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			7,217.00000	7,017	30.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			3.00000	3	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			9,211.00000	9,011	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			2,864.00000	3,063	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			23.00000	21	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			53.00000	62	22.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.10	Put		3,211.00000	3,020	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call		19.00000	20	26.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put		5,177.00000	4,978	26.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call		9.00000	10	30.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put		7,168.00000	6,968	30.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call		3.00000	4	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put		9,161.00000	8,961	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call		3,012.00000	3,210	24.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put		20.00000	17	24.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call		10.00000	11	30.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put		7,018.00000	6,818	30.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call		3.00000	4	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put		9,012.00000	8,811	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call		3,110.00000	3,308	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put		18.00000	16	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call		10.00000	11	29.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put		6,918.00000	6,719	29.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call		4.00000	4	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put		8,912.00000	8,712	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call		3,061.00000	3,259	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put		19.00000	17	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call		10.00000	11	30.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put		6,968.00000	6,768	30.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call		3.00000	4	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put		8,962.00000	8,762	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call		3,159.00000	3,357	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put		17.00000	15	25.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call		10.00000	11	29.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put		6,869.00000	6,669	29.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call		4.00000	5	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put		8,862.00000	8,662	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call		3,404.00000	3,604	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put		13.00000	11	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call		11.00000	13	29.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put		6,620.00000	6,420	29.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call		4.00000	5	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put		8,613.00000	8,413	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call		3,454.00000	3,653	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put		12.00000	11	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call		11.00000	13	29.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put		6,570.00000	6,370	29.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call		5.00000	6	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put		8,563.00000	8,363	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call		3,355.00000	3,554	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put		14.00000	12	25.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	18.60	Call		11.00000	12	29.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put		6,669.00000	6,470	29.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call		4.00000	5	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put		8,663.00000	8,463	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call		3,503.00000	3,703	26.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put		12.00000	10	26.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call		85.00000	101	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put		2,593.00000	2,408	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call		24.00000	26	25.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put		4,532.00000	4,334	25.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call		12.00000	13	29.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put		6,520.00000	6,320	29.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		5.00000	6	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		8,513.00000	8,313	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call		3,750.00000	3,950	27.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put		9.00000	7	27.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call		102.00000	122	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put		2,361.00000	2,179	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call		26.00000	29	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put		4,285.00000	4,087	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call		13.00000	15	28.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put		6,271.00000	6,072	28.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call		6.00000	7	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put		8,264.00000	8,064	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call		3,800.00000	4,000	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put		8.00000	7	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call		3,306.00000	3,505	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put		14.00000	12	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call		11.00000	12	29.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put		6,719.00000	6,519	29.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call		4.00000	5	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put		8,713.00000	8,512	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Call		3,899.00000	4,098	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Put		7.00000	6	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Call		4,097.00000	4,296	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Put		5.00000	4	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Call		3,948.00000	4,148	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Put		7.00000	5	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Call		2,962.00000	3,161	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Put		21.00000	18	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Call		0.00000	4,197	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Put		0.00000	5	27.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.34470	12.13960		16.77	12,344.70	1	501.00
£ / R On 14/06/2010 Currency Future	12.15	Call		661.00000	757	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		672.00000	563	16.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.20	Call			642.00000	734	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			703.00000	590	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			704.00000	805	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			614.00000	511	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			607.00000	690	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			767.00000	646	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			589.00000	669	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			800.00000	675	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			557.00000	632	16.98	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put			867.00000	737	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			498.00000	564	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			1,008.00000	870	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			471.00000	534	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			1,081.00000	939	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			446.00000	505	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			1,156.00000	1,010	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			484.00000	549	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			1,045.00000	904	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			573.00000	650	16.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			833.00000	706	16.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			458.00000	519	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			1,119.00000	975	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			484.00000	549	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			1,045.00000	904	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			411.00000	465	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			1,272.00000	1,121	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			401.00000	453	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			1,311.00000	1,158	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			361.00000	407	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			1,472.00000	1,313	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			390.00000	441	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			1,351.00000	1,196	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			335.00000	377	19.06	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,595.00000	1,432	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			207.00000	234	21.22	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			2,467.00000	2,290	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			41.00000	48	24.52	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put			5,401.00000	5,203	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			380.00000	430	18.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			1,391.00000	1,235	18.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			352.00000	397	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			1,512.00000	1,352	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			343.00000	387	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,554.00000	1,392	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			327.00000	368	19.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.45	Put		1,637.00000	1,473	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		311.00000	349	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		1,721.00000	1,555	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		282.00000	317	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,893.00000	1,722	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		252.00000	281	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		2,112.00000	1,937	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		246.00000	275	20.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		2,157.00000	1,980	20.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		236.00000	263	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		2,246.00000	2,068	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		230.00000	257	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		2,290.00000	2,112	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		212.00000	241	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		2,423.00000	2,246	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		218.00000	246	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		2,378.00000	2,201	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		270.00000	302	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,980.00000	1,807	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		303.00000	341	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		1,764.00000	1,596	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		289.00000	325	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,850.00000	1,680	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		296.00000	333	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		1,807.00000	1,638	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		263.00000	295	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		2,024.00000	1,850	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		241.00000	269	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		2,201.00000	2,024	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		224.00000	251	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		2,334.00000	2,157	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		258.00000	288	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		2,068.00000	1,893	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		276.00000	309	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,936.00000	1,764	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		258.00000	288	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		2,068.00000	1,893	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		263.00000	295	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		2,024.00000	1,850	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		289.00000	325	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,850.00000	1,680	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		319.00000	358	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		1,679.00000	1,514	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		187.00000	212	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		2,647.00000	2,467	21.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.35	Call			130.00000	147	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			3,341.00000	3,152	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			82.00000	95	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			4,292.00000	4,100	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			45.00000	52	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			5,255.00000	5,057	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			26.00000	29	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			6,237.00000	6,034	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			133.00000	150	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			3,294.00000	3,106	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			84.00000	97	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			4,245.00000	4,052	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			46.00000	54	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			5,207.00000	5,009	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			27.00000	29	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			6,187.00000	5,985	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			3,564.00000	3,767	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			25.00000	23	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			2,102.00000	2,303	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			62.00000	58	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			928.00000	1,054	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			388.00000	310	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			94.00000	105	23.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			4,054.00000	3,861	23.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			39.00000	45	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			5,499.00000	5,300	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			21.00000	23	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			6,982.00000	6,778	25.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			13.00000	15	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			8,473.00000	8,270	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			4,007.00000	4,208	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			18.00000	14	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			2,538.00000	2,740	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			48.00000	45	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			1,208.00000	1,373	15.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			218.00000	179	15.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			114.00000	128	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			3,624.00000	3,433	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			51.00000	59	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			5,061.00000	4,864	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			24.00000	26	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			6,534.00000	6,331	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			17.00000	18	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			8,027.00000	7,823	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			4,251.00000	4,453	24.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	7.90	Put		11.00000	9	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		2,782.00000	2,984	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		42.00000	40	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		1,404.00000	1,578	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		165.00000	134	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		127.00000	144	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		3,388.00000	3,199	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		59.00000	68	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		4,819.00000	4,624	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		26.00000	28	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		6,286.00000	6,083	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		17.00000	19	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		7,778.00000	7,574	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		2,684.00000	2,887	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		44.00000	42	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		1,741.00000	1,926	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		102.00000	81	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		985.00000	1,117	15.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		345.00000	273	15.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		541.00000	614	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		902.00000	770	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		197.00000	223	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		2,557.00000	2,378	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		122.00000	137	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		3,482.00000	3,292	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		75.00000	87	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		4,435.00000	4,242	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		1,829.00000	2,016	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		89.00000	71	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		1,045.00000	1,183	15.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		305.00000	238	15.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		79.00000	92	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		4,340.00000	4,148	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		44.00000	51	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		5,304.00000	5,106	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		2,831.00000	3,033	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		41.00000	39	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		1,873.00000	2,062	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		84.00000	67	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		1,076.00000	1,217	15.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		287.00000	222	15.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		40.00000	46	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		5,450.00000	5,251	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		174.00000	196	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		2,784.00000	2,602	21.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.75	Call			109.00000	123	23.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			3,719.00000	3,528	23.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			64.00000	75	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			4,675.00000	4,480	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			35.00000	41	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			5,646.00000	5,446	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			154.00000	174	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			3,014.00000	2,829	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			98.00000	110	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,958.00000	3,765	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			55.00000	64	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			4,916.00000	4,720	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			30.00000	35	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			5,891.00000	5,691	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			2,441.00000	2,643	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			51.00000	48	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			1,528.00000	1,706	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			138.00000	112	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			847.00000	965	15.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			457.00000	370	15.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			137.00000	154	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			3,247.00000	3,059	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			87.00000	99	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			4,197.00000	4,004	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			48.00000	55	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			5,158.00000	4,961	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			27.00000	30	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			6,137.00000	5,936	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			2,295.00000	2,497	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			56.00000	52	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			772.00000	882	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			533.00000	437	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			434.00000	491	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			1,195.00000	1,047	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			2,247.00000	2,448	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			57.00000	53	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,364.00000	1,537	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			175.00000	142	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			749.00000	856	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			559.00000	461	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			423.00000	478	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			1,233.00000	1,084	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			125.00000	140	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			3,435.00000	3,246	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			77.00000	90	24.14	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	16.45	Put			4,387.00000	4,195	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			42.00000	49	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			5,353.00000	5,154	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			25.00000	28	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			6,336.00000	6,133	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			2,150.00000	2,351	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			61.00000	56	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			1,285.00000	1,454	15.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			195.00000	159	15.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			119.00000	134	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			3,530.00000	3,339	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			72.00000	84	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			4,483.00000	4,290	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			25.00000	27	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			6,435.00000	6,232	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			2,054.00000	2,254	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			64.00000	60	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			68.00000	79	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			4,579.00000	4,385	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			37.00000	43	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			5,548.00000	5,349	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			2,344.00000	2,545	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			54.00000	51	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			1,445.00000	1,621	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			156.00000	126	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			797.00000	909	16.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			507.00000	414	16.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			2,489.00000	2,691	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			50.00000	47	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			1,570.00000	1,750	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			130.00000	105	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			873.00000	994	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			434.00000	349	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			140.00000	158	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			3,200.00000	3,013	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			89.00000	101	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			4,150.00000	3,956	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			49.00000	57	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			5,109.00000	4,912	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			27.00000	31	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			6,088.00000	5,887	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			1,570.00000	1,750	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			130.00000	105	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			873.00000	994	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			434.00000	349	15.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.20	Call			140.00000	158	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			3,200.00000	3,013	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			2,198.00000	2,400	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			59.00000	55	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			1,324.00000	1,495	15.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			185.00000	150	15.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			726.00000	830	16.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			586.00000	486	16.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			25.00000	27	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			6,385.00000	6,183	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			1,246.00000	1,413	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			207.00000	169	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			682.00000	781	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			643.00000	536	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			116.00000	131	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			3,577.00000	3,386	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			70.00000	82	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			4,531.00000	4,337	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			24.00000	26	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			6,485.00000	6,282	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			2,635.00000	2,838	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			46.00000	43	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			1,698.00000	1,882	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			108.00000	87	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			956.00000	1,085	15.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			366.00000	291	15.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			526.00000	597	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			937.00000	802	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			150.00000	169	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			3,060.00000	2,875	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			96.00000	108	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			4,006.00000	3,813	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			54.00000	62	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,964.00000	4,768	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			30.00000	34	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,940.00000	5,739	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			19.00000	20	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			7,429.00000	7,226	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			7.00000	8	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			9,418.00000	9,214	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			1,612.00000	1,793	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			122.00000	99	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			900.00000	1,024	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			410.00000	329	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			18.00000	20	26.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.65	Put		7,529.00000	7,325	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		7.00000	8	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		9,517.00000	9,313	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		18.00000	19	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		7,628.00000	7,425	26.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		6.00000	7	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		9,617.00000	9,413	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		2,392.00000	2,594	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		53.00000	49	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		1,486.00000	1,663	15.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		147.00000	119	15.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		821.00000	937	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		482.00000	392	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		107.00000	120	23.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		3,767.00000	3,575	23.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		34.00000	40	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		5,695.00000	5,495	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		18.00000	19	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		7,678.00000	7,474	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		6.00000	7	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		9,667.00000	9,462	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		1,364.00000	1,537	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		175.00000	142	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		749.00000	856	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		559.00000	461	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		423.00000	478	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		1,233.00000	1,084	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		100.00000	112	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,910.00000	3,718	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		31.00000	36	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		5,842.00000	5,642	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		17.00000	19	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		7,828.00000	7,624	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		6.00000	6	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		9,816.00000	9,612	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		100.00000	112	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,910.00000	3,718	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		17.00000	18	27.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		7,877.00000	7,674	27.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		5.00000	6	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		9,866.00000	9,662	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		92.00000	103	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		4,102.00000	3,909	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		28.00000	32	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		6,038.00000	5,837	24.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	22.15	Call			5.00000	6	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			10,015.00000	9,811	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			2,008.00000	2,206	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			69.00000	61	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			1,174.00000	1,333	15.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			234.00000	189	15.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			371.00000	418	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			1,431.00000	1,274	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			16.00000	18	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			8,076.00000	7,873	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			5.00000	6	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			10,065.00000	9,861	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			1,918.00000	2,110	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			79.00000	65	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			1,108.00000	1,255	15.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			268.00000	211	15.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			15.00000	17	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			8,176.00000	7,972	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			4.00000	5	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			10,165.00000	9,961	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			1,963.00000	2,158	16.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			73.00000	63	16.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			1,140.00000	1,294	15.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			251.00000	199	15.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			624.00000	712	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			735.00000	617	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			16.00000	17	27.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			8,126.00000	7,923	27.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			5.00000	5	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			10,115.00000	9,911	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			29.00000	33	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			5,989.00000	5,788	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			17.00000	18	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,977.00000	7,773	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			5.00000	6	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,965.00000	9,761	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			102.00000	115	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			3,863.00000	3,670	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			32.00000	37	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			5,793.00000	5,593	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			6.00000	7	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			9,766.00000	9,562	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			2,733.00000	2,935	20.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			43.00000	41	20.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			1,785.00000	1,971	16.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.45	Put		95.00000	76	16.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		1,015.00000	1,150	15.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		325.00000	255	15.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		19.00000	21	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		7,330.00000	7,126	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		8.00000	9	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		9,318.00000	9,114	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		20.00000	21	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		7,280.00000	7,076	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		8.00000	9	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		9,268.00000	9,064	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		2,587.00000	2,789	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		47.00000	44	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		1,655.00000	1,837	16.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		115.00000	93	16.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		512.00000	581	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		972.00000	836	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		19.00000	20	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		7,479.00000	7,275	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		7.00000	8	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		9,467.00000	9,263	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		111.00000	125	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		3,672.00000	3,481	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		36.00000	42	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		5,597.00000	5,397	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		18.00000	20	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		7,579.00000	7,375	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		6.00000	8	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		9,567.00000	9,363	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		104.00000	117	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		3,815.00000	3,623	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		33.00000	39	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		5,744.00000	5,544	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		18.00000	19	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		7,728.00000	7,524	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		6.00000	7	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		9,716.00000	9,512	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		15.00000	17	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		8,225.00000	8,022	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		4.00000	5	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		10,215.00000	10,010	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		17.00000	18	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		7,927.00000	7,723	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		5.00000	6	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		9,916.00000	9,711	27.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.25	Call			2,928.00000	3,131	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			39.00000	36	21.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			20.00000	22	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			7,131.00000	6,927	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			9.00000	10	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			9,119.00000	8,915	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			20.00000	21	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			7,230.00000	7,027	26.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			8.00000	9	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			9,218.00000	9,015	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			2,879.00000	3,082	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			40.00000	37	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			20.00000	22	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			7,180.00000	6,977	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			8.00000	10	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			9,169.00000	8,965	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			3,026.00000	3,228	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			37.00000	34	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			143.00000	161	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			3,154.00000	2,967	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			21.00000	23	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			7,031.00000	6,828	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			9.00000	11	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			9,019.00000	8,816	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			3,124.00000	3,326	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			34.00000	31	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			21.00000	23	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			6,932.00000	6,728	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			10.00000	11	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			8,920.00000	8,716	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			3,075.00000	3,277	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			35.00000	32	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			147.00000	165	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			3,107.00000	2,921	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			52.00000	61	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			5,012.00000	4,816	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			9.00000	11	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,970.00000	8,766	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,173.00000	3,375	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			33.00000	30	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			22.00000	24	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,882.00000	6,679	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			10.00000	12	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			8,870.00000	8,667	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			3,417.00000	3,620	23.03	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	8.75	Put			28.00000	25	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call			23.00000	25	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put			6,634.00000	6,431	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call			12.00000	13	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			8,622.00000	8,419	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			3,466.00000	3,669	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put			27.00000	24	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call			178.00000	201	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put			2,738.00000	2,557	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call			66.00000	77	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put			4,627.00000	4,432	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call			24.00000	26	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put			6,584.00000	6,381	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call			12.00000	14	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put			8,572.00000	8,369	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call			3,368.00000	3,571	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put			29.00000	26	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call			169.00000	191	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put			2,830.00000	2,647	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call			62.00000	72	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put			4,723.00000	4,528	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call			23.00000	25	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put			6,683.00000	6,480	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call			11.00000	13	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put			8,672.00000	8,468	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call			3,761.00000	3,964	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put			21.00000	20	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call			14.00000	16	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put			8,275.00000	8,072	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call			3,810.00000	4,014	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put			21.00000	19	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call			3,515.00000	3,718	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put			26.00000	24	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call			182.00000	206	21.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put			2,693.00000	2,512	21.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call			12.00000	14	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put			8,523.00000	8,319	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call			3,319.00000	3,522	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put			30.00000	27	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call			165.00000	187	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put			2,876.00000	2,692	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call			60.00000	70	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put			4,771.00000	4,576	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call			23.00000	25	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put			6,733.00000	6,530	25.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.85	Call		11.00000	13	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put		8,721.00000	8,518	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Call		3,909.00000	4,111	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Put		19.00000	16	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Call		4,105.00000	4,306	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Put		15.00000	11	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Call		3,958.00000	4,159	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Put		18.00000	15	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Call		2,977.00000	3,179	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Put		38.00000	35	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			10.97230	10.97470		15.58	8,646,172.40	788	33,626.00
€ / R On 14/12/2009 Currency Future	10.95	Call		286.00000	288	15.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		262.00000	265	15.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		246.00000	247	15.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		322.00000	325	15.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		266.00000	267	15.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		291.00000	294	15.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		228.00000	229	16.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		354.00000	357	16.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		196.00000	196	16.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		421.00000	424	16.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		168.00000	168	16.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		494.00000	496	16.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		156.00000	156	17.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		531.00000	533	17.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		211.00000	212	16.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		387.00000	390	16.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		182.00000	182	16.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		457.00000	459	16.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		46.00000	44	20.31	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,272.00000	1,272	20.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		4.00000	2	26.45	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,629.00000	3,629	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		145.00000	144	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		570.00000	572	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		32.00000	30	21.44	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,557.00000	1,558	21.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		124.00000	124	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		650.00000	651	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		93.00000	91	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		818.00000	819	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		107.00000	106	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		732.00000	734	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		86.00000	85	18.61	0.00	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		861.00000	862	18.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		80.00000	79	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		905.00000	906	18.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		100.00000	98	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		775.00000	776	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		69.00000	68	19.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		995.00000	996	19.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		134.00000	134	17.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		609.00000	611	17.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		75.00000	73	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		950.00000	951	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		115.00000	115	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		691.00000	692	17.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		60.00000	59	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		1,086.00000	1,087	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		56.00000	55	19.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		1,132.00000	1,132	19.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		53.00000	51	19.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		1,178.00000	1,179	19.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		65.00000	63	19.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		1,040.00000	1,041	19.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		49.00000	48	20.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,225.00000	1,225	20.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		43.00000	42	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,319.00000	1,319	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		30.00000	28	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,605.00000	1,606	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		34.00000	32	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,509.00000	1,510	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		36.00000	34	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,461.00000	1,462	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		26.00000	25	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,702.00000	1,702	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		25.00000	23	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,750.00000	1,751	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		24.00000	22	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,799.00000	1,800	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		22.00000	21	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,848.00000	1,848	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		18.00000	16	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		2,043.00000	2,044	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		14.00000	12	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		2,239.00000	2,240	23.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		11.00000	9	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,437.00000	2,436	24.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.30	Call			13.00000	10	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,338.00000	2,338	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			12.00000	9	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,387.00000	2,387	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			12.00000	9	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,387.00000	2,387	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			9.00000	6	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,684.00000	2,684	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			8.00000	6	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,734.00000	2,733	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			9.00000	7	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,635.00000	2,634	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			10.00000	7	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,585.00000	2,585	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			10.00000	8	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,536.00000	2,535	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			10.00000	7	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,585.00000	2,585	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			11.00000	8	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,486.00000	2,486	24.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			7.00000	5	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,882.00000	2,882	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			13.00000	11	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			2,289.00000	2,289	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			3.00000	1	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,878.00000	3,879	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			8.00000	5	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,783.00000	2,783	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			7.00000	4	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,982.00000	2,982	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			6.00000	3	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			3,081.00000	3,081	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			5.00000	3	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			3,181.00000	3,181	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			5.00000	3	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			3,280.00000	3,280	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			13.00000	10	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,338.00000	2,338	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			11.00000	9	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,437.00000	2,436	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			8.00000	5	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,833.00000	2,833	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			7.00000	4	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,932.00000	2,932	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			6.00000	4	25.24	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	14.00	Put		3,032.00000	3,031	25.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		17.00000	15	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		2,092.00000	2,093	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		15.00000	13	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,190.00000	2,190	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		9.00000	6	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,684.00000	2,684	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		15.00000	13	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,190.00000	2,190	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		7.00000	5	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,882.00000	2,882	24.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		16.00000	14	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		2,141.00000	2,141	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		8.00000	5	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,833.00000	2,833	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		7.00000	4	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,932.00000	2,932	25.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		6.00000	3	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		3,131.00000	3,131	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		6.00000	3	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		3,081.00000	3,081	25.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		19.00000	17	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,994.00000	1,995	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		20.00000	18	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,945.00000	1,946	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		16.00000	14	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		2,141.00000	2,141	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		9.00000	7	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,635.00000	2,634	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		20.00000	18	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,945.00000	1,946	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		21.00000	19	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,896.00000	1,897	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		17.00000	15	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		2,092.00000	2,093	23.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		28.00000	26	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,653.00000	1,654	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		38.00000	36	20.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,413.00000	1,414	20.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		26.00000	25	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,702.00000	1,702	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		41.00000	39	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,366.00000	1,367	20.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		36.00000	34	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,461.00000	1,462	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	12.60	Call			28.00000	26	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,653.00000	1,654	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			473.00000	463	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			148.00000	141	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			4.00000	2	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,679.00000	3,679	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			621.00000	608	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			97.00000	85	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			3.00000	1	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,779.00000	3,779	26.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,439.00000	1,430	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			15.00000	8	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			2.00000	1	28.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,577.00000	4,578	28.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			1.00000	0	32.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			6,076.00000	6,078	32.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	0	37.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,576.00000	7,578	37.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			1,734.00000	1,727	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			9.00000	5	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			405.00000	399	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			181.00000	177	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			2.00000	1	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			4,278.00000	4,278	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			1.00000	0	31.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,776.00000	5,778	31.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	0	36.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			7,276.00000	7,278	36.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			46.00000	44	20.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,272.00000	1,272	20.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			1,882.00000	1,876	20.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			7.00000	4	20.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			508.00000	498	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			133.00000	125	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			3.00000	1	27.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			4,128.00000	4,129	27.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			1.00000	0	31.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,626.00000	5,628	31.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	0	36.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			7,126.00000	7,128	36.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,175.00000	3,173	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			1.00000	0	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,179.00000	2,174	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			4.00000	2	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,197.00000	1,185	16.49	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	9.80	Put		22.00000	13	16.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		373.00000	369	15.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		199.00000	197	15.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		3.00000	1	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,829.00000	3,829	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		2.00000	0	29.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,827.00000	4,828	29.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,275.00000	3,272	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		0.00000	0	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,279.00000	2,274	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		4.00000	2	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,293.00000	1,283	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		19.00000	11	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		438.00000	431	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		164.00000	158	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		4.00000	1	26.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,729.00000	3,729	26.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		2.00000	1	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,727.00000	4,728	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,325.00000	3,322	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,328.00000	2,324	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		4.00000	2	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,342.00000	1,332	17.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		17.00000	10	17.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		2.00000	1	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,677.00000	4,678	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,076.00000	3,073	26.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		1.00000	0	26.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,080.00000	2,075	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		5.00000	3	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,101.00000	1,088	15.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		26.00000	16	15.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		314.00000	313	15.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		239.00000	241	15.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		3.00000	1	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,928.00000	3,929	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		1.00000	0	29.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,927.00000	4,928	29.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		2,976.00000	2,973	26.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		1.00000	0	26.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		1,981.00000	1,975	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		6.00000	3	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,007.00000	993	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		32.00000	21	15.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.00	Call		3.00000	1	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		4,028.00000	4,029	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		1.00000	0	29.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		5,027.00000	5,028	29.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		2,876.00000	2,873	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		1.00000	1	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		917.00000	902	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		42.00000	30	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		1.00000	0	30.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		5,127.00000	5,128	30.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		2,926.00000	2,923	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		1.00000	1	26.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		1,931.00000	1,926	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		7.00000	3	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		962.00000	947	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		37.00000	25	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		3.00000	1	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		4,078.00000	4,079	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		1.00000	0	30.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		5,077.00000	5,078	30.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,126.00000	3,123	26.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		1.00000	0	26.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,130.00000	2,125	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		5.00000	2	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,149.00000	1,137	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		24.00000	14	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		343.00000	340	15.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		218.00000	218	15.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		1.00000	0	29.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,877.00000	4,878	29.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,225.00000	3,223	27.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		1.00000	0	27.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,229.00000	2,224	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		4.00000	2	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,245.00000	1,234	16.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		20.00000	12	16.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		2.00000	1	29.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,777.00000	4,778	29.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,375.00000	3,372	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,378.00000	2,374	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		3.00000	2	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,390.00000	1,381	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		16.00000	9	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		2.00000	1	28.88	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	15.60	Put		4,627.00000	4,628	28.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,375.00000	3,372	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,475.00000	3,472	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		0.00000	0	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,477.00000	2,474	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		3.00000	1	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,488.00000	1,480	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		13.00000	7	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		582.00000	570	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		108.00000	97	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		4.00000	2	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,529.00000	3,530	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		2.00000	1	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,527.00000	4,528	28.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		3,675.00000	3,672	27.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		0.00000	0	27.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		2,677.00000	2,673	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		2.00000	1	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		1,684.00000	1,678	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		10.00000	5	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		743.00000	728	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		68.00000	56	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		5.00000	2	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		3,330.00000	3,330	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		2.00000	1	28.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		4,328.00000	4,328	28.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		3,775.00000	3,772	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		0.00000	0	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		2,776.00000	2,773	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		2.00000	1	25.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		1,783.00000	1,777	20.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		8.00000	4	20.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		829.00000	813	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		54.00000	41	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		5.00000	3	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		3,231.00000	3,230	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		2.00000	1	27.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		4,228.00000	4,229	27.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		1.00000	0	33.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		6,226.00000	6,228	33.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		0.00000	0	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		8,226.00000	8,228	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		1.00000	0	33.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		6,326.00000	6,328	33.68	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	19.30	Call			0.00000	0	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,326.00000	8,328	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,575.00000	3,572	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			0.00000	0	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,577.00000	2,573	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			2.00000	1	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,586.00000	1,579	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			11.00000	6	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			661.00000	647	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			86.00000	75	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			2.00000	1	28.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,427.00000	4,428	28.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			1.00000	0	34.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,426.00000	6,428	34.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			0.00000	0	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,426.00000	8,428	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			1.00000	0	34.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,526.00000	6,528	34.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			0.00000	0	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,526.00000	8,528	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			1.00000	0	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,676.00000	6,678	34.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			0.00000	0	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,676.00000	8,678	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			1.00000	0	35.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,776.00000	6,778	35.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,776.00000	8,778	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	0	35.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,926.00000	6,928	35.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,926.00000	8,928	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	0	35.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,876.00000	6,878	35.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,876.00000	8,878	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			1.00000	0	34.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,626.00000	6,628	34.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			0.00000	0	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,626.00000	8,628	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			3,725.00000	3,722	27.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			0.00000	0	27.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			2,727.00000	2,723	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			2.00000	1	25.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			785.00000	770	15.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.25	Put			61.00000	48	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			1.00000	0	33.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			6,276.00000	6,278	33.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			0.00000	0	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			8,276.00000	8,278	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,625.00000	3,622	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			0.00000	0	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,627.00000	2,623	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			2.00000	1	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			1,635.00000	1,628	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			11.00000	6	19.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			702.00000	687	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			77.00000	65	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			2.00000	1	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,377.00000	4,378	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			1.00000	0	33.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,376.00000	6,378	33.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			0.00000	0	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,376.00000	8,378	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,525.00000	3,522	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			0.00000	0	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,527.00000	2,523	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			3.00000	1	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,537.00000	1,529	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			12.00000	7	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			2.00000	1	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			4,477.00000	4,478	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			1.00000	0	34.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,476.00000	6,478	34.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			0.00000	0	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,476.00000	8,478	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			1.00000	0	35.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,826.00000	6,828	35.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,826.00000	8,828	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			1.00000	0	35.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,726.00000	6,728	35.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,726.00000	8,728	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			3,875.00000	3,872	27.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	0	27.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			1.00000	0	33.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			6,126.00000	6,128	33.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	0	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			8,126.00000	8,128	39.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.15	Call		3,825.00000	3,822	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put		0.00000	0	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call		2,826.00000	2,823	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put		2.00000	1	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call		1,832.00000	1,826	20.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put		8.00000	4	20.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call		872.00000	857	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put		48.00000	35	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call		2.00000	1	27.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put		4,178.00000	4,179	27.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call		1.00000	0	33.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put		6,176.00000	6,178	33.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call		0.00000	0	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put		8,176.00000	8,178	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call		3,925.00000	3,922	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put		0.00000	0	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call		1.00000	0	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put		8,076.00000	8,078	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call		3,975.00000	3,972	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put		0.00000	0	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call		1.00000	0	32.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put		6,026.00000	6,028	32.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call		1.00000	0	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put		8,026.00000	8,028	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call		4,025.00000	4,022	28.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	0	28.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call		3,026.00000	3,023	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		1.00000	0	26.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,030.00000	2,025	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		6.00000	3	21.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call		1,053.00000	1,040	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		28.00000	17	15.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		3.00000	1	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,978.00000	3,979	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		1.00000	0	32.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,976.00000	5,978	32.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		1.00000	0	39.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,976.00000	7,978	39.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.15410	11.15710		16.23	0.00	0	3,002.00
€ / R On 15/03/2010 Currency Future	11.15	Call		469.00000	466	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		462.00000	462	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		450.00000	447	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		493.00000	493	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		492.00000	490	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		435.00000	435	16.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.30	Call			414.00000	411	16.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put			556.00000	557	16.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			431.00000	429	16.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			524.00000	525	16.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			380.00000	378	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			623.00000	624	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			350.00000	348	17.30	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put			693.00000	694	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			397.00000	394	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			590.00000	590	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			365.00000	363	17.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			658.00000	659	17.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			336.00000	334	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			729.00000	730	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			323.00000	321	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			766.00000	767	17.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			298.00000	296	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			841.00000	842	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			264.00000	263	18.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			957.00000	959	18.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			275.00000	274	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			918.00000	920	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			254.00000	253	18.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			997.00000	999	18.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			245.00000	244	18.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			1,037.00000	1,040	18.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			235.00000	235	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			1,078.00000	1,081	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			218.00000	218	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			1,161.00000	1,164	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			153.00000	153	20.66	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,596.00000	1,599	20.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			541.00000	539	16.11	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			384.00000	385	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			227.00000	226	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			1,119.00000	1,122	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			298.00000	296	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			841.00000	842	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			286.00000	285	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			879.00000	881	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			210.00000	210	19.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,203.00000	1,206	19.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			203.00000	202	19.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,245.00000	1,248	19.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			195.00000	195	19.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.25	Put		1,288.00000	1,291	19.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		2,920.00000	2,911	21.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		12.00000	7	21.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		1,940.00000	1,925	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		33.00000	21	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,020.00000	1,022	15.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		113.00000	118	15.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		99.00000	102	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		2,192.00000	2,198	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		42.00000	55	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		3,135.00000	3,151	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		19.00000	31	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		4,112.00000	4,127	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		12.00000	11	26.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		5,105.00000	5,107	26.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		2,969.00000	2,961	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		12.00000	6	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		1,988.00000	1,973	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		31.00000	19	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,059.00000	1,061	15.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		102.00000	106	15.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		103.00000	105	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		2,146.00000	2,151	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		44.00000	56	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		3,087.00000	3,102	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		20.00000	33	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		4,062.00000	4,079	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		12.00000	11	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		5,055.00000	5,057	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,068.00000	3,060	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		11.00000	6	22.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,085.00000	2,071	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		28.00000	17	17.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,144.00000	1,143	15.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		87.00000	89	15.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		111.00000	112	22.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		2,054.00000	2,058	22.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		48.00000	60	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,991.00000	3,006	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		21.00000	35	26.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,964.00000	3,981	26.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		13.00000	13	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,956.00000	4,959	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,117.00000	3,109	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		10.00000	5	22.29	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	9.05	Call	2,134.00000		2,120	17.90	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	9.05	Put	27.00000		16	17.90	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	10.05	Call	1,189.00000		1,186	15.62	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	10.05	Put	82.00000		82	15.62	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	11.05	Call	516.00000		514	16.15	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	11.05	Put	409.00000		410	16.15	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	13.05	Call	115.00000		115	22.04	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	13.05	Put	2,007.00000		2,011	22.04	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	14.05	Call	50.00000		61	24.40	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	14.05	Put	2,943.00000		2,957	24.40	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	15.05	Call	22.00000		36	26.69	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	15.05	Put	3,915.00000		3,932	26.69	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	16.05	Call	13.00000		13	26.53	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	16.05	Put	4,906.00000		4,909	26.53	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	8.15	Call	3,018.00000		3,010	21.92	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	8.15	Put	11.00000		6	21.92	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	9.15	Call	2,037.00000		2,022	17.45	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	9.15	Put	29.00000		18	17.45	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	10.15	Call	1,099.00000		1,100	15.42	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	10.15	Put	92.00000		96	15.42	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	13.15	Call	108.00000		109	22.34	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	13.15	Put	2,101.00000		2,105	22.34	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	14.15	Call	46.00000		58	24.63	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	14.15	Put	3,039.00000		3,054	24.63	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	15.15	Call	20.00000		35	26.91	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	15.15	Put	4,013.00000		4,031	26.91	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	16.15	Call	13.00000		12	26.49	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	16.15	Put	5,005.00000		5,008	26.49	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	7.90	Call	3,266.00000		3,258	22.84	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	7.90	Put	8.00000		4	22.84	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	8.90	Call	2,280.00000		2,268	18.57	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	8.90	Put	23.00000		13	18.57	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	9.90	Call	1,326.00000		1,319	15.92	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	9.90	Put	69.00000		65	15.92	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	10.90	Call	593.00000		592	16.03	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	10.90	Put	336.00000		337	16.03	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	12.90	Call	126.00000		126	21.58	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	12.90	Put	1,869.00000		1,872	21.58	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	13.90	Call	56.00000		67	24.06	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	13.90	Put	2,799.00000		2,813	24.06	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	14.90	Call	25.00000		39	26.34	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	14.90	Put	3,767.00000		3,785	26.34	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	15.90	Call	14.00000		16	26.60	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	15.90	Put	4,757.00000		4,762	26.60	0.00	0	0.00	
€ / R On 15/03/2010 Currency Future	7.80	Call	3,365.00000		3,358	23.21	0.00	0	0.00	

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.80	Put		7.00000	4	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,378.00000	2,366	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		21.00000	12	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,418.00000	1,409	16.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		61.00000	55	16.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		649.00000	648	15.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		292.00000	294	15.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		134.00000	134	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,777.00000	1,780	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		62.00000	71	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,704.00000	2,717	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		27.00000	41	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,669.00000	3,687	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		15.00000	18	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,658.00000	4,664	26.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,315.00000	3,308	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		8.00000	4	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,329.00000	2,317	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		22.00000	13	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,372.00000	1,364	16.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		65.00000	60	16.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		620.00000	619	15.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		313.00000	315	15.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		130.00000	130	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,823.00000	1,826	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		59.00000	69	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,752.00000	2,765	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		26.00000	40	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,718.00000	3,736	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		14.00000	17	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,707.00000	4,713	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,167.00000	3,159	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		10.00000	5	22.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,183.00000	2,169	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		25.00000	15	18.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,234.00000	1,230	15.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		77.00000	76	15.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		118.00000	119	21.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,961.00000	1,965	21.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		52.00000	63	24.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,895.00000	2,909	24.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		23.00000	37	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,866.00000	3,883	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		13.00000	14	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,856.00000	4,860	26.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.95	Call			3,216.00000	3,209	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			9.00000	5	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,231.00000	2,218	18.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			24.00000	14	18.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,280.00000	1,274	15.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			73.00000	70	15.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			566.00000	565	16.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			359.00000	361	16.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			122.00000	123	21.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,915.00000	1,918	21.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			54.00000	65	24.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,847.00000	2,861	24.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			24.00000	38	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,816.00000	3,834	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			14.00000	15	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,807.00000	4,811	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,414.00000	3,408	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			7.00000	4	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,427.00000	2,416	19.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			20.00000	11	19.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,465.00000	1,455	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			58.00000	51	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			678.00000	678	15.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			271.00000	273	15.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			138.00000	139	21.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,731.00000	1,735	21.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			64.00000	74	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,657.00000	2,669	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			28.00000	42	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,621.00000	3,638	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			15.00000	19	26.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,608.00000	4,615	26.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,464.00000	3,457	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			7.00000	3	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,476.00000	2,465	19.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			19.00000	11	19.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,512.00000	1,501	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			55.00000	47	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			708.00000	708	15.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			251.00000	254	15.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			143.00000	143	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,686.00000	1,689	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			67.00000	76	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,610.00000	2,622	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			29.00000	43	25.89	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	14.70	Put			3,572.00000	3,589	25.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			15.00000	20	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,558.00000	4,566	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			3,662.00000	3,657	24.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			5.00000	3	24.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			2,673.00000	2,663	20.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			16.00000	9	20.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			1,701.00000	1,687	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			44.00000	33	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			838.00000	839	15.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			181.00000	185	15.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			163.00000	164	20.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,506.00000	1,510	20.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			80.00000	86	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,423.00000	2,432	23.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			34.00000	48	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,377.00000	3,394	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			17.00000	24	26.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			4,360.00000	4,370	26.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			3,811.00000	3,806	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			4.00000	2	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			2,821.00000	2,812	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			14.00000	8	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			1,844.00000	1,830	17.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			37.00000	25	17.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			945.00000	946	15.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			138.00000	142	15.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			182.00000	182	19.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,375.00000	1,378	19.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			91.00000	95	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			2,284.00000	2,291	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			39.00000	52	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			3,231.00000	3,248	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			18.00000	28	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			4,211.00000	4,224	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			8.00000	3	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			6,201.00000	6,199	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			3.00000	1	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			8,196.00000	8,197	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			8.00000	3	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			6,350.00000	6,349	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			3.00000	1	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			8,346.00000	8,347	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			3,563.00000	3,557	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			6.00000	3	23.94	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	8.60	Call			2,574.00000	2,564	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			17.00000	10	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			1,606.00000	1,593	16.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			49.00000	39	16.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			771.00000	772	15.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			214.00000	217	15.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			73.00000	81	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,516.00000	2,527	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			16.00000	22	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,459.00000	4,468	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			7.00000	3	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,450.00000	6,449	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			3.00000	1	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,446.00000	8,447	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			7.00000	3	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,550.00000	6,549	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			3.00000	1	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,546.00000	8,547	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,315.00000	3,308	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			8.00000	4	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			6.00000	3	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,699.00000	6,699	27.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			2.00000	1	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,695.00000	8,697	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			6.00000	3	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,799.00000	6,798	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			2.00000	1	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,795.00000	8,797	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			6.00000	2	27.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,949.00000	6,948	27.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			2.00000	1	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,945.00000	8,947	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			6.00000	2	27.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,899.00000	6,898	27.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			2.00000	1	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,895.00000	8,897	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			7.00000	3	27.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,650.00000	6,649	27.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			2.00000	1	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,645.00000	8,647	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			3,712.00000	3,706	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			5.00000	2	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			2,722.00000	2,712	20.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			15.00000	8	20.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			1,748.00000	1,734	16.84	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	9.45	Put		41.00000	30	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		873.00000	874	15.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		166.00000	170	15.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		83.00000	89	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,376.00000	2,385	23.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		17.00000	26	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		4,310.00000	4,321	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		8.00000	3	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		6,301.00000	6,299	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		3.00000	1	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		8,296.00000	8,297	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		3,762.00000	3,756	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		5.00000	2	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		2,771.00000	2,762	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		14.00000	8	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		1,796.00000	1,782	16.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		39.00000	28	16.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		909.00000	909	15.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		151.00000	155	15.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		87.00000	92	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,330.00000	2,338	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		18.00000	27	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		4,261.00000	4,273	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		8.00000	3	26.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		6,251.00000	6,249	26.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		3.00000	1	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		8,246.00000	8,247	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		3,613.00000	3,607	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		6.00000	3	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		2,624.00000	2,613	20.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		17.00000	9	20.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		1,653.00000	1,640	16.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		46.00000	36	16.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		804.00000	805	15.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		197.00000	201	15.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		76.00000	83	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,469.00000	2,479	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		16.00000	23	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,409.00000	4,419	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		7.00000	3	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		6,400.00000	6,399	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		3.00000	1	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		8,396.00000	8,397	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		7.00000	3	26.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		6,600.00000	6,599	26.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.75	Call		3.00000	1	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put		8,595.00000	8,597	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call		6.00000	2	27.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put		6,849.00000	6,848	27.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call		2.00000	1	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put		8,845.00000	8,847	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call		6.00000	3	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put		6,749.00000	6,748	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call		2.00000	1	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put		8,745.00000	8,747	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call		3,513.00000	3,507	23.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put		6.00000	3	23.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call		2,525.00000	2,514	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put		18.00000	10	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call		1,559.00000	1,547	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put		52.00000	43	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call		739.00000	739	15.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put		232.00000	235	15.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call		310.00000	308	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put		803.00000	804	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call		70.00000	78	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put		2,563.00000	2,574	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call		16.00000	21	26.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put		4,509.00000	4,517	26.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call		7.00000	3	26.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		6,500.00000	6,499	26.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call		3.00000	1	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,496.00000	8,497	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		3,911.00000	3,906	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		4.00000	2	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		8.00000	4	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		6,101.00000	6,099	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		4.00000	1	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		8,097.00000	8,097	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		3,861.00000	3,856	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		4.00000	2	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		2,870.00000	2,861	21.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		13.00000	7	21.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		1,892.00000	1,877	17.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		35.00000	23	17.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		982.00000	983	15.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		125.00000	129	15.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		95.00000	98	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		2,238.00000	2,244	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		19.00000	30	26.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.30	Put		4,161.00000	4,176	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		8.00000	3	26.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		6,151.00000	6,149	26.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		4.00000	1	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		8,147.00000	8,147	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,010.00000	4,006	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		3.00000	2	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		9.00000	4	26.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		6,002.00000	6,000	26.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		4.00000	2	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,997.00000	7,997	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Call		3,961.00000	3,956	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Put		4.00000	2	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Call		9.00000	4	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Put		6,052.00000	6,050	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Call		4.00000	1	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Put		8,047.00000	8,047	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Call		4,060.00000	4,055	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Put		3.00000	1	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Call		9.00000	4	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Put		5,952.00000	5,950	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Call		4.00000	2	29.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Put		7,947.00000	7,947	29.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.33470	11.33790		16.62	0.00	0	803.00
€ / R On 14/06/2010 Currency Future	11.35	Call		606.00000	604	16.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put		618.00000	619	16.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call		588.00000	586	16.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put		650.00000	651	16.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Call		628.00000	626	16.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Put		590.00000	591	16.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call		570.00000	568	16.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put		682.00000	683	16.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call		519.00000	517	17.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put		781.00000	783	17.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call		489.00000	487	17.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put		851.00000	852	17.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call		536.00000	534	17.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put		748.00000	749	17.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call		552.00000	550	16.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put		714.00000	716	16.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call		434.00000	432	17.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put		996.00000	997	17.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call		409.00000	407	18.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put		1,071.00000	1,073	18.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call		386.00000	385	18.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	12.10	Put		1,148.00000	1,150	18.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call		3,850.00000	3,842	22.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put		12.00000	8	22.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call		2,864.00000	2,854	19.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put		27.00000	19	19.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call		1,896.00000	1,891	16.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put		58.00000	56	16.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call		1,068.00000	1,068	15.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put		230.00000	233	15.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call		190.00000	189	21.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put		2,352.00000	2,354	21.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call		79.00000	84	25.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put		4,241.00000	4,249	25.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call		26.00000	40	28.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put		6,188.00000	6,205	28.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call		9.00000	14	29.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put		8,171.00000	8,179	29.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call		3,899.00000	3,892	22.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put		11.00000	7	22.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call		2,914.00000	2,903	19.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put		26.00000	18	19.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call		1,942.00000	1,936	16.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put		54.00000	52	16.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call		1,101.00000	1,101	15.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put		213.00000	217	15.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call		194.00000	194	21.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put		2,306.00000	2,309	21.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call		81.00000	85	25.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put		4,194.00000	4,201	25.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call		27.00000	41	28.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put		6,139.00000	6,156	28.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call		9.00000	14	29.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put		8,121.00000	8,129	29.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call		3,800.00000	3,793	22.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put		12.00000	8	22.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call		2,815.00000	2,805	18.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put		27.00000	20	18.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call		1,850.00000	1,845	16.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put		62.00000	60	16.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call		1,035.00000	1,034	15.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put		247.00000	250	15.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call		185.00000	184	21.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put		2,397.00000	2,400	21.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call		77.00000	82	25.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put		4,289.00000	4,297	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 14/06/2010 Currency Future	17.55	Call		25.00000	39	28.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put		6,237.00000	6,254	28.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call		9.00000	13	29.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put		8,221.00000	8,228	29.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call		3,949.00000	3,942	23.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put		11.00000	7	23.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call		2,963.00000	2,952	19.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put		25.00000	18	19.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call		1,988.00000	1,982	16.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put		50.00000	48	16.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call		1,136.00000	1,136	15.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put		198.00000	201	15.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call		199.00000	198	21.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put		2,261.00000	2,264	21.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call		84.00000	87	25.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put		4,146.00000	4,152	25.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call		27.00000	42	28.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put		6,090.00000	6,107	28.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call		10.00000	14	29.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put		8,072.00000	8,080	29.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call		3,998.00000	3,991	23.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put		10.00000	7	23.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call		3,012.00000	3,001	19.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put		24.00000	17	19.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call		2,034.00000	2,028	16.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put		46.00000	44	16.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call		1,171.00000	1,171	15.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put		183.00000	187	15.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call		204.00000	203	21.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put		2,217.00000	2,219	21.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call		86.00000	89	25.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put		4,098.00000	4,104	25.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call		28.00000	43	28.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put		6,040.00000	6,058	28.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call		10.00000	15	29.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put		8,022.00000	8,030	29.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call		3,652.00000	3,644	22.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put		14.00000	9	22.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call		2,668.00000	2,658	18.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put		30.00000	23	18.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call		1,716.00000	1,711	15.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put		78.00000	76	15.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call		940.00000	940	15.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put		302.00000	305	15.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call		172.00000	172	22.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	13.70	Put			2,534.00000	2,537	22.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call			71.00000	77	26.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put			4,433.00000	4,442	26.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call			23.00000	36	28.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put			6,385.00000	6,401	28.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call			8.00000	12	29.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put			8,370.00000	8,377	29.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call			3,751.00000	3,743	22.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put			13.00000	8	22.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call			2,766.00000	2,756	18.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put			28.00000	21	18.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call			1,805.00000	1,800	16.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put			67.00000	65	16.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call			1,002.00000	1,002	15.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put			264.00000	267	15.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call			180.00000	180	22.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put			2,442.00000	2,445	22.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call			75.00000	80	25.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put			4,337.00000	4,345	25.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call			25.00000	37	28.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put			6,287.00000	6,303	28.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call			8.00000	13	29.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put			8,271.00000	8,278	29.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Call			4,047.00000	4,041	23.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Put			9.00000	6	23.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Call			3,061.00000	3,051	19.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Put			23.00000	16	19.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Call			2,082.00000	2,076	16.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Put			45.00000	42	16.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Call			1,210.00000	1,210	15.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Put			172.00000	175	15.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Call			209.00000	208	21.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Put			2,171.00000	2,173	21.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Call			88.00000	90	25.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Put			4,050.00000	4,056	25.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Call			29.00000	44	28.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Put			5,991.00000	6,009	28.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Call			10.00000	15	29.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Put			7,972.00000	7,980	29.17	0.00	0	0.00
AL13 On 05/11/2009 Index Future			248.63500		248.76400		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			292.28800		293.72900		0.00	0.00	0	764.00
ALBI On 04/02/2010 Index Future			297.59000		299.05900		0.00	11,903,600.00	4	37.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ALBI On 06/05/2010 Index Future		302.77300	304.31200		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future		308.23600	309.80600		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future		127.06300	127.27700		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future		129.36700	129.58700		0.00	0.00	0	0.00
CRD1 On 06/05/2010 Index Future		131.85100	132.07500		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi		294.03750	295.44350		0.00	0.00	0	691.00
GOVI On 04/02/2010 jGovi		299.37150	300.80550		0.00	0.00	0	0.00
GOVI On 06/05/2010 jGovi		305.11800	306.58100		0.00	0.00	0	0.00
GOVI On 05/08/2010 jGovi		310.35200	311.86700		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future		363.57800	363.27200		0.00	0.00	0	3.00
ILBI On 04/02/2010 Index Future		370.17600	369.86500		0.00	0.00	0	214.00
J153 On 31/08/2010 jSwap		7.32054	7.31264		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.79900	8.75100		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.52600	8.48600		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.63400	8.59100		15.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.92300	8.88300		15.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.90000	8.86100		15.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.92600	8.88700		15.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			0.00000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		7.11100	7.11400		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra		7.07000	7.06600		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra		7.23600	7.23800		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra		7.56100	7.56900		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra		7.82900	7.83500		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote		7.77800	7.77500		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote		8.00400	7.99600		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote		8.64800	8.60300		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JN05 On 04/02/2010 jNote			8.78000		8.73000		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.89600		8.85600		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.95500		8.91400		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			6.81600		6.82000		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			6.89100		6.88900		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.05200		7.04900		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			282.68200		284.29400		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			287.80900		289.45300		0.00	0.00	0	0.00
OTH1 On 06/05/2010 Index Future			293.33400		295.01100		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.36800		7.35700		0.81	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	0	0.83	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			687.00000	696	0.83	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.67200		7.63700		1.50	0.00	0	38.00
R155 On 05/11/2009 Bond Future	7.75	Call			281.00000	237	1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			83.00000	101	1.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.58500		8.52600		5.50	24,980.87	201	8,863.00
R157 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.42	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,454.00000	5,758	5.42	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.68800		8.62400		5.50	0.00	0	70.00
R157 On 04/02/2010 Bond Future	7.75	Call			245.00000	204	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,668.00000	4,943	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.77000		8.70200		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,479.00000	1,341	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,440.00000	2,623	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.82300		8.75100		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			2,382.00000	2,216	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,387.00000	2,546	5.34	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.21500		9.12500		11.25	22,772.61	198	11,682.00
R186 On 05/11/2009 Bond Future	9.00	Call			780.00000	492	11.25	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,956.00000	2,504	11.25	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			217.00000	114	11.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			3,803.00000	4,535	11.18	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	11.30	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,861.00000	17,697	11.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			0.00000	0	11.22	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			14,032.00000	14,868	11.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 04/02/2010 Bond Future			9.27600		9.18300		11.75	0.00	0	81.00
R186 On 04/02/2010 Bond Future	8.25	Call			419.00000	321	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			9,531.00000	10,283	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.32900		9.23300		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			3,073.00000	2,702	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			5,220.00000	5,716	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.36700		9.26800		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			4,815.00000	4,363	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,977.00000	5,408	12.22	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.64300		8.58300		5.25	0.00	0	488.00
R201 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,550.00000	4,795	5.16	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.73500		8.67200		5.25	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			71.00000	57	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,785.00000	5,017	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.81400		8.74600		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,130.00000	1,025	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,054.00000	2,202	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.86600		8.79300		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,286.00000	2,138	5.26	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,553.00000	1,664	5.26	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.10200		9.03200		8.25	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	7.94	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,720.00000	9,096	7.94	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.19200		9.11900		7.75	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			244.00000	198	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			5,212.00000	5,547	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.26600		9.18900		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			1,786.00000	1,613	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,755.00000	2,973	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.31900		9.23900		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			2,810.00000	2,605	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,756.00000	2,946	7.90	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.11900		9.05000		9.00	0.00	0	3,599.00
R204 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	8.66	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,684.00000	10,087	8.66	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.19700		9.12400		9.00	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			279.00000	227	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,771.00000	6,135	8.68	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.26500		9.18900		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			1,954.00000	1,765	8.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 06/05/2010 Bond Future	9.00	Put			3,019.00000	3,255	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.31500		9.23600		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			3,128.00000	2,903	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			3,051.00000	3,258	9.17	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.70700		8.65700		5.50	0.00	0	1,140.00
R206 On 05/11/2009 Bond Future	7.50	Call			1.00000	0	5.41	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,989.00000	4,157	5.41	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.81700		8.76400		5.50	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			109.00000	94	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,239.00000	4,392	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.92100		8.86300		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,361.00000	1,277	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,701.00000	1,791	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.99500		8.93300		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			1,757.00000	1,664	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,568.00000	1,650	4.81	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.27900		9.18900		10.00	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	9.64	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,891.00000	11,427	9.64	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.35400		9.26100		10.00	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			239.00000	183	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			6,428.00000	6,913	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.42400		9.32700		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			2,319.00000	2,053	9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,762.00000	3,051	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.47700		9.37600		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			3,543.00000	3,233	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,848.00000	3,104	10.20	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.28800		9.18800		10.50	6,900.58	83	5,008.00
R208 On 05/11/2009 Bond Future	7.75	Call			0.00000	0	10.38	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,522.00000	10,135	10.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.35900		9.25600		10.50	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			468.00000	361	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			5,218.00000	5,732	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.42100		9.31400		10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			2,431.00000	2,125	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,814.00000	3,142	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.46700		9.35600		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			3,755.00000	3,397	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,916.00000	3,206	10.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future			8.83000	8.71000		15.00	4,542.19	61	3,565.00
R209 On 05/11/2009 Bond Future	9.00	Call		2,629.00000	1,888	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put		333.00000	556	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call		0.00000	0	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put		10,989.00000	11,953	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call		0.00000	0	15.23	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		16,297.00000	17,262	15.23	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		0.00000	0	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		13,581.00000	14,545	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		7,725.00000	6,765	16.52	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		3.00000	8	16.52	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.86800	8.74500		14.75	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		127.00000	83	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		11,379.00000	12,317	14.60	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		9,356.00000	8,458	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		266.00000	349	16.63	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.89800	8.77200		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call		2,350.00000	1,950	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put		4,584.00000	5,182	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.91700	8.78700		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call		4,060.00000	3,543	15.30	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put		4,356.00000	4,866	15.30	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			290.35700	291.74600		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			295.62400	297.04000		0.00	0.00	0	0.00
TRT1 On 06/05/2010 Index Future			301.29900	302.74300		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.71710	6.68960		14.59	0.00	0	4,500.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		157.00000	167	14.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		168.00000	150	14.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		157.00000	167	14.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		168.00000	150	14.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		186.00000	197	14.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		146.00000	130	14.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		186.00000	197	14.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		146.00000	130	14.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		121.00000	128	15.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		231.00000	211	15.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		285.00000	301	15.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		95.00000	84	15.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		321.00000	339	16.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		82.00000	72	16.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		250.00000	264	15.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		110.00000	97	15.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.45	Call		321.00000	339	16.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		82.00000	72	16.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		360.00000	379	16.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		70.00000	62	16.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		217.00000	230	15.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		127.00000	113	15.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		250.00000	264	15.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		110.00000	97	15.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		138.00000	146	14.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		198.00000	179	14.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		106.00000	112	15.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		266.00000	245	15.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		106.00000	112	15.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		266.00000	245	15.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		121.00000	128	15.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		231.00000	211	15.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		93.00000	98	15.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		303.00000	281	15.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		360.00000	379	16.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		70.00000	62	16.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		400.00000	420	17.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		60.00000	53	17.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		441.00000	462	17.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		51.00000	45	17.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		441.00000	462	17.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		51.00000	45	17.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		483.00000	505	17.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		44.00000	38	17.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		93.00000	98	15.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		303.00000	281	15.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		71.00000	75	16.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		381.00000	358	16.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		55.00000	57	17.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		465.00000	440	17.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		42.00000	44	17.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		553.00000	527	17.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		33.00000	34	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		643.00000	617	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		81.00000	86	16.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		342.00000	319	16.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		62.00000	66	16.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		423.00000	398	16.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		48.00000	50	17.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		508.00000	483	17.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		81.00000	86	16.14	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	6.95	Put		342.00000	319	16.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		48.00000	50	17.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		508.00000	483	17.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		37.00000	39	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		598.00000	572	18.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		62.00000	66	16.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		423.00000	398	16.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,840.00000	5,867	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,340.00000	4,367	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,840.00000	2,867	26.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	26.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,342.00000	1,370	24.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		3.00000	2	24.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		4.00000	4	24.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,665.00000	1,637	24.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		1.00000	1	32.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,161.00000	3,134	32.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	35.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,660.00000	4,633	35.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	32.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,160.00000	6,133	32.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,090.00000	6,117	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,590.00000	4,617	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,090.00000	3,117	25.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	25.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,591.00000	1,618	27.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		1.00000	1	27.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		6.00000	6	23.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,417.00000	1,389	23.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	31.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,911.00000	2,884	31.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	35.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,410.00000	4,383	35.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	31.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,910.00000	5,883	31.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,140.00000	6,167	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,640.00000	4,667	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,140.00000	3,167	25.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	25.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,641.00000	1,668	27.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		1.00000	1	27.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		7.00000	7	22.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,367.00000	1,340	22.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	31.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,861.00000	2,834	31.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	35.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,361.00000	4,333	35.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	31.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,860.00000	5,833	31.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		616.00000	641	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		27.00000	24	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		527.00000	550	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		37.00000	33	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		803.00000	829	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		14.00000	12	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		709.00000	734	19.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		19.00000	17	19.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		571.00000	595	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		32.00000	28	18.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		527.00000	550	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		37.00000	33	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		662.00000	687	19.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		23.00000	20	19.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		400.00000	420	17.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		60.00000	53	17.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		756.00000	782	19.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		16.00000	14	19.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,340.00000	3,367	25.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	25.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,340.00000	2,367	29.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	29.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		0.00000	0	35.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,661.00000	3,633	35.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	32.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,660.00000	5,633	32.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	44.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,660.00000	7,633	44.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,240.00000	4,267	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,240.00000	3,267	25.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	25.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,240.00000	2,267	29.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	0	29.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,243.00000	1,270	23.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.45	Put		3.00000	3	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		4.00000	4	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,764.00000	1,736	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		0.00000	0	35.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,761.00000	3,733	35.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	32.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,760.00000	5,733	32.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	45.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,760.00000	7,733	45.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,190.00000	4,217	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,190.00000	3,217	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	25.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,190.00000	2,217	29.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	0	29.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,194.00000	1,221	23.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		4.00000	4	23.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		3.00000	3	25.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,814.00000	1,786	25.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		0.00000	0	35.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,811.00000	3,783	35.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	32.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,810.00000	5,783	32.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	45.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,810.00000	7,783	45.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,140.00000	4,167	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,140.00000	2,167	29.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		0.00000	0	29.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,144.00000	1,171	22.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		5.00000	4	22.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		3.00000	3	26.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,864.00000	1,836	26.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		0.00000	0	36.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,861.00000	3,833	36.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	45.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,860.00000	7,833	45.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,090.00000	4,117	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		2,090.00000	2,117	30.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		0.00000	0	30.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,095.00000	1,122	22.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		5.00000	5	22.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		3.00000	3	26.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		1,913.00000	1,886	26.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	10.60	Call			0.00000	0	36.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,911.00000	3,883	36.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	46.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,910.00000	7,883	46.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			4,040.00000	4,067	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			3,040.00000	3,067	25.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	25.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			2,040.00000	2,067	30.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			0.00000	0	30.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			1,046.00000	1,073	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			6.00000	5	21.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			3.00000	3	26.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			1,963.00000	1,936	26.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			0.00000	0	36.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			3,961.00000	3,933	36.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	31.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			5,960.00000	5,933	31.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	46.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			7,960.00000	7,933	46.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,290.00000	4,317	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,290.00000	3,317	25.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	25.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,290.00000	2,317	29.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			0.00000	0	29.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,293.00000	1,320	24.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			3.00000	3	24.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			4.00000	4	25.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,714.00000	1,687	25.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			0.00000	0	35.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,711.00000	3,683	35.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			0.00000	0	32.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,710.00000	5,683	32.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	44.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,710.00000	7,683	44.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			3,990.00000	4,017	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			2,990.00000	3,017	25.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	25.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			1,990.00000	2,018	30.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			0.00000	0	30.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call			996.00000	1,023	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			7.00000	6	21.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			3.00000	3	27.04	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	8.70	Put		2,013.00000	1,985	27.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		0.00000	0	36.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		4,011.00000	3,983	36.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	31.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		6,010.00000	5,983	31.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	47.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		8,010.00000	7,983	47.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		3,940.00000	3,967	24.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	24.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		2,940.00000	2,967	26.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	26.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		1,940.00000	1,968	30.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		1.00000	0	30.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		948.00000	974	21.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		8.00000	7	21.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		2.00000	2	27.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		2,063.00000	2,035	27.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		0.00000	0	36.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		4,061.00000	4,033	36.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	31.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		6,060.00000	6,033	31.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	47.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		8,060.00000	8,033	47.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,790.00000	3,817	24.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	24.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,790.00000	2,817	26.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	26.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,790.00000	1,818	28.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		1.00000	1	28.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		2.00000	2	28.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,212.00000	2,185	28.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		0.00000	0	36.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,211.00000	4,183	36.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	33.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,210.00000	6,183	33.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	47.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,210.00000	8,183	47.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,890.00000	3,917	24.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	24.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,890.00000	2,917	26.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	26.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,890.00000	1,918	29.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		1.00000	1	29.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		899.00000	926	20.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		10.00000	9	20.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.80	Call		2.00000	2	27.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,113.00000	2,085	27.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		0.00000	0	36.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,111.00000	4,083	36.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	32.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,110.00000	6,083	32.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	47.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,110.00000	8,083	47.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,840.00000	3,867	24.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	24.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,840.00000	1,868	29.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		1.00000	1	29.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		851.00000	877	20.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		11.00000	10	20.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		2.00000	2	27.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,162.00000	2,135	27.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		0.00000	0	36.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,161.00000	4,133	36.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	47.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,160.00000	8,133	47.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.76490	6.74050		15.93	0.00	0	4,118.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		275.00000	284	15.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		284.00000	269	15.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		300.00000	310	15.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		259.00000	245	15.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		300.00000	310	15.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		259.00000	245	15.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		238.00000	245	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		347.00000	330	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		255.00000	264	16.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		315.00000	299	16.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		383.00000	396	16.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		192.00000	181	16.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		413.00000	428	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		173.00000	163	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		354.00000	366	16.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		213.00000	201	16.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		354.00000	366	16.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		213.00000	201	16.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		445.00000	461	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		155.00000	146	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		326.00000	337	16.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		236.00000	222	16.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		255.00000	264	16.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		315.00000	299	16.15	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	6.90	Call			221.00000	228	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			380.00000	363	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			205.00000	212	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			415.00000	397	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			479.00000	495	16.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			138.00000	130	16.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			549.00000	567	16.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			109.00000	103	16.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			191.00000	197	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			451.00000	432	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			166.00000	171	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			525.00000	506	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			624.00000	644	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			84.00000	79	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			664.00000	684	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			73.00000	70	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			586.00000	605	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			96.00000	90	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			513.00000	531	16.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			123.00000	116	16.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			746.00000	767	16.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			55.00000	53	16.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			788.00000	810	16.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			47.00000	45	16.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			704.00000	725	16.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			64.00000	61	16.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			624.00000	644	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			84.00000	79	16.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			549.00000	567	16.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			109.00000	103	16.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,341.00000	4,365	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,341.00000	3,365	19.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	19.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,342.00000	2,365	21.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			2.00000	0	21.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,351.00000	1,376	19.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			11.00000	11	19.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			35.00000	36	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,694.00000	1,671	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			4.00000	4	27.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,664.00000	3,639	27.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			1.00000	1	32.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,660.00000	5,636	32.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			0.00000	0	36.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,660.00000	7,636	36.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,241.00000	4,265	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,241.00000	3,265	19.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			0.00000	0	19.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,243.00000	2,265	22.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			2.00000	1	22.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,254.00000	1,278	18.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			13.00000	13	18.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			32.00000	32	23.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,791.00000	1,768	23.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			4.00000	4	28.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,763.00000	3,739	28.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			1.00000	1	32.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,760.00000	5,736	32.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			0.00000	0	37.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,760.00000	7,736	37.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,191.00000	4,215	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,191.00000	3,215	18.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			0.00000	0	18.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,193.00000	2,216	22.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			2.00000	1	22.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,205.00000	1,229	18.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			14.00000	14	18.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			30.00000	31	23.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,840.00000	1,816	23.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			4.00000	4	28.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,813.00000	3,789	28.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			1.00000	1	32.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,810.00000	5,786	32.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			0.00000	0	37.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,810.00000	7,786	37.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,141.00000	4,165	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,141.00000	3,165	18.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			0.00000	0	18.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,143.00000	2,166	23.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			3.00000	1	23.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,156.00000	1,180	18.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			16.00000	15	18.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			29.00000	30	23.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			1,888.00000	1,865	23.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			3.00000	4	28.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,863.00000	3,839	28.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.60	Call		1.00000	1	32.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,860.00000	5,836	32.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		0.00000	0	37.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,860.00000	7,836	37.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,156.00000	1,180	18.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		16.00000	15	18.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		4,041.00000	4,065	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		3,041.00000	3,065	17.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		0.00000	0	17.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		2,044.00000	2,067	23.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		3.00000	2	23.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,059.00000	1,083	17.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		19.00000	19	17.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		27.00000	27	24.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		1,986.00000	1,962	24.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		3.00000	3	28.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		3,963.00000	3,938	28.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	32.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		5,960.00000	5,936	32.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	0	37.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		7,960.00000	7,936	37.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,091.00000	4,115	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,091.00000	3,115	18.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		0.00000	0	18.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,093.00000	2,117	23.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		3.00000	2	23.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,108.00000	1,132	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		17.00000	17	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		28.00000	28	24.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,937.00000	1,913	24.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		3.00000	3	28.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,913.00000	3,888	28.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	32.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,910.00000	5,886	32.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		0.00000	0	37.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,910.00000	7,886	37.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,291.00000	4,315	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,291.00000	3,315	19.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	19.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,293.00000	2,315	22.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		2.00000	0	22.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,303.00000	1,327	19.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.45	Put		12.00000	12	19.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		33.00000	34	23.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,743.00000	1,719	23.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		4.00000	4	28.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,714.00000	3,689	28.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		1.00000	1	32.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,710.00000	5,686	32.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		0.00000	0	36.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,710.00000	7,686	36.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		3,991.00000	4,015	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		2,991.00000	3,015	17.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		0.00000	0	17.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		1,994.00000	2,018	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		4.00000	3	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,011.00000	1,035	16.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		21.00000	20	16.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		25.00000	26	24.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,035.00000	2,011	24.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		3.00000	3	28.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		4,013.00000	3,988	28.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	1	33.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		6,010.00000	5,986	33.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		0.00000	0	37.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		8,010.00000	7,986	37.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,891.00000	3,915	23.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	23.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,891.00000	2,915	18.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		1.00000	0	18.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,895.00000	1,919	23.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		4.00000	4	23.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		920.00000	943	16.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		29.00000	28	16.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		23.00000	23	24.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,132.00000	2,108	24.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		3.00000	3	28.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,112.00000	4,088	28.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		1.00000	1	33.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,110.00000	6,086	33.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		0.00000	0	37.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,110.00000	8,085	37.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,791.00000	3,815	23.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	23.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,791.00000	2,815	18.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		1.00000	0	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
ZAAD On 15/03/2010 Currency Future	4.95	Call			1,795.00000	1,820	22.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			5.00000	5	22.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			831.00000	854	16.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			41.00000	39	16.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			20.00000	20	24.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			2,229.00000	2,205	24.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			3.00000	3	29.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			4,212.00000	4,188	29.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			1.00000	1	33.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			6,210.00000	6,186	33.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			0.00000	0	37.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			8,210.00000	8,185	37.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			3,841.00000	3,865	23.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	23.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			2,841.00000	2,865	18.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			1.00000	0	18.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			1,845.00000	1,869	23.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			5.00000	4	23.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			875.00000	898	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			35.00000	33	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			21.00000	22	24.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			2,181.00000	2,157	24.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			3.00000	3	29.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			4,162.00000	4,138	29.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			1.00000	1	33.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			6,160.00000	6,136	33.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			0.00000	0	37.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			8,160.00000	8,135	37.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			3,941.00000	3,965	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	24.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			2,941.00000	2,965	17.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put			1.00000	0	17.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			1,944.00000	1,969	23.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put			4.00000	4	23.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call			965.00000	989	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put			25.00000	24	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call			24.00000	25	24.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put			2,083.00000	2,060	24.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call			3.00000	3	28.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put			4,062.00000	4,038	28.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call			1.00000	1	33.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put			6,060.00000	6,036	33.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call			0.00000	0	37.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put			8,060.00000	8,035	37.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.80310		6.78030		16.38	0.00	0	750.00

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	6.80	Call			355.00000	363	16.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put			375.00000	360	16.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call			377.00000	386	16.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put			347.00000	333	16.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call			319.00000	326	16.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put			439.00000	423	16.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call			451.00000	461	16.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put			270.00000	258	16.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call			477.00000	489	16.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put			247.00000	236	16.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call			425.00000	435	16.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put			295.00000	282	16.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call			505.00000	518	15.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put			225.00000	214	15.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call			401.00000	410	16.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put			320.00000	307	16.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call			4,280.00000	4,303	32.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put			0.00000	0	32.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call			3,281.00000	3,304	28.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put			1.00000	1	28.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call			2,286.00000	2,309	23.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put			5.00000	5	23.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call			1,304.00000	1,326	17.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put			24.00000	23	17.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call			78.00000	79	22.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put			1,798.00000	1,776	22.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call			10.00000	10	24.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put			3,729.00000	3,706	24.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call			3.00000	3	28.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put			5,723.00000	5,700	28.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call			1.00000	1	31.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put			7,721.00000	7,698	31.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call			4,230.00000	4,253	32.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put			0.00000	0	32.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call			3,231.00000	3,254	28.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put			1.00000	1	28.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call			2,236.00000	2,259	23.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put			6.00000	6	23.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call			1,256.00000	1,278	16.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put			26.00000	25	16.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call			75.00000	77	22.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put			1,845.00000	1,823	22.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call			9.00000	9	24.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put			3,779.00000	3,756	24.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call			3.00000	3	28.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	12.55	Put		5,773.00000	5,750	28.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		1.00000	1	31.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put		7,771.00000	7,748	31.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,180.00000	4,203	32.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	32.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,181.00000	3,204	28.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		1.00000	1	28.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,187.00000	2,210	22.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		6.00000	6	22.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		1,208.00000	1,229	16.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		28.00000	26	16.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		73.00000	74	23.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		1,893.00000	1,871	23.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		9.00000	9	24.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		3,828.00000	3,805	24.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		3.00000	3	28.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,822.00000	5,800	28.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call		1.00000	1	31.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		7,821.00000	7,798	31.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call		4,130.00000	4,153	32.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put		0.00000	0	32.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call		3,131.00000	3,154	27.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put		1.00000	1	27.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call		2,137.00000	2,160	22.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put		7.00000	7	22.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call		1,160.00000	1,181	16.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put		30.00000	28	16.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call		71.00000	72	23.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put		1,941.00000	1,919	23.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call		8.00000	8	24.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,878.00000	3,855	24.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call		3.00000	3	28.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,872.00000	5,850	28.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call		1.00000	1	31.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put		7,871.00000	7,848	31.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call		3,980.00000	4,003	32.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put		0.00000	0	32.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call		2,982.00000	3,005	27.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put		1.00000	1	27.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call		1,989.00000	2,012	21.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put		9.00000	9	21.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call		1,018.00000	1,038	15.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put		37.00000	35	15.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call		65.00000	65	23.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put		2,084.00000	2,062	23.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	10.80	Call			7.00000	7	24.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put			4,027.00000	4,004	24.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call			3.00000	3	29.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put			6,022.00000	6,000	29.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call			1.00000	1	32.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put			8,021.00000	7,998	32.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call			3,880.00000	3,903	31.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put			0.00000	0	31.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call			2,882.00000	2,905	26.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put			2.00000	2	26.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call			1,891.00000	1,913	20.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put			10.00000	10	20.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call			932.00000	951	15.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put			52.00000	48	15.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call			58.00000	59	23.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put			2,178.00000	2,155	23.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call			6.00000	6	25.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put			4,126.00000	4,103	25.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call			2.00000	2	29.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put			6,122.00000	6,099	29.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call			1.00000	1	32.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put			8,121.00000	8,098	32.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call			4,030.00000	4,053	32.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put			0.00000	0	32.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call			3,032.00000	3,054	27.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put			1.00000	1	27.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call			2,039.00000	2,061	21.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put			8.00000	8	21.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call			1,065.00000	1,086	15.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put			35.00000	32	15.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call			67.00000	67	23.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put			2,036.00000	2,014	23.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call			7.00000	7	24.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put			3,977.00000	3,954	24.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call			3.00000	3	29.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put			5,972.00000	5,950	29.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call			1.00000	1	32.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put			7,971.00000	7,948	32.00	0.00	0	0.00

Total for Derivatives:

62,735,901.25

6,037

1,035,236.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
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Grand Total:								62,735,901.25	6,037	1,035,236.00
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