



Daily MTM Report

Daily summary for 04/11/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<u>j-Bonds</u>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.40900	7.42300			0.00	0	0.00
R155 On 31/08/2011 Bond			7.44000	7.55000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.35500	8.47000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.95500	9.06000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.42000	8.53000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.88500	9.00500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.89500	9.01500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.48000	8.59000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.05500	9.17000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.07000	9.18000			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			8.63000	8.73500			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.72640	7.93590		19.98	63,905,054.40	8,271	349,995.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		421.00000	274	20.21	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		85.00000	147	20.21	147,000,000.00	1,000	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		205.00000	125	21.12	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		219.00000	348	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		76.00000	43	23.16	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		540.00000	717	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		205.00000	125	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		219.00000	348	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,636.00000	4,426	41.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	41.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		537.00000	373	20.56	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		51.00000	97	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		497.00000	338	20.44	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		61.00000	112	20.44	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		287.00000	175	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		151.00000	248	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		133.00000	78	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		347.00000	502	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		287.00000	175	20.44	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		151.00000	248	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		258.00000	156	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		172.00000	280	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		3.00000	2	29.98	0.00	0	10,191.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,967.00000	2,175	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		665.00000	487	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		29.00000	60	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		318.00000	195	20.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		132.00000	219	20.21	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		185.00000	111	21.34	0.00	0	2,670.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		249.00000	385	21.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		710.00000	527	21.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		24.00000	51	21.01	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		458.00000	305	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		72.00000	129	20.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.90	Call			230.00000	140	20.89	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			195.00000	313	20.89	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			944.00000	746	21.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			8.00000	20	21.58	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			622.00000	447	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			36.00000	71	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			350.00000	217	19.98	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			114.00000	191	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			802.00000	612	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			16.00000	36	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			755.00000	569	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			20.00000	43	21.13	0.00	0	5,100.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			579.00000	409	20.67	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			43.00000	83	20.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			106.00000	62	22.48	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			421.00000	585	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			537.00000	373	20.56	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			51.00000	97	20.56	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			458.00000	305	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			72.00000	129	20.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			385.00000	244	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			99.00000	168	20.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			318.00000	195	20.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			132.00000	219	20.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			85.00000	49	22.93	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			499.00000	672	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			166.00000	99	21.57	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			280.00000	423	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			350.00000	217	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			114.00000	191	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			12.00000	7	26.78	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,276.00000	1,480	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	41.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,264.00000	4,474	41.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	47.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,464.00000	5,674	47.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	51.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,664.00000	6,874	51.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			24.00000	13	25.42	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			988.00000	1,187	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			149.00000	88	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			313.00000	462	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			119.00000	69	22.25	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			383.00000	543	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			119.00000	69	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 14/12/2009 Currency Future	8.20	Put			383.00000	543	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	45.60	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,064.00000	5,274	45.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1.00000	1	32.99	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,615.00000	2,824	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	41.69	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,364.00000	4,574	41.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			166.00000	99	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			280.00000	423	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			30.00000	17	24.97	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			894.00000	1,090	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			38.00000	21	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			802.00000	995	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			95.00000	55	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			459.00000	628	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			60.00000	34	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			624.00000	808	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			54.00000	30	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			668.00000	854	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			67.00000	38	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			582.00000	762	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			95.00000	55	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			459.00000	628	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			67.00000	38	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			582.00000	762	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			85.00000	49	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			499.00000	672	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			7.00000	4	28.14	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,571.00000	1,777	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			54.00000	30	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			668.00000	854	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			48.00000	27	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			712.00000	900	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			48.00000	27	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			712.00000	900	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			34.00000	19	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			848.00000	1,042	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			43.00000	24	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			757.00000	947	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			21.00000	12	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,036.00000	1,236	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			24.00000	13	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			988.00000	1,187	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			27.00000	15	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			941.00000	1,139	25.20	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	8.70	Call			38.00000	21	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			802.00000	995	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			19.00000	11	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,083.00000	1,284	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			14.00000	8	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,228.00000	1,431	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			10.00000	6	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,374.00000	1,579	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			8.00000	5	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,472.00000	1,678	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			7.00000	4	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,521.00000	1,728	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			10.00000	6	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,374.00000	1,579	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			6.00000	3	28.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,620.00000	1,827	28.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			7.00000	4	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,521.00000	1,728	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			4.00000	2	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,868.00000	2,076	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			2.00000	1	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,216.00000	2,425	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			2.00000	1	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,067.00000	2,275	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			3.00000	2	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,917.00000	2,126	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			3.00000	2	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,917.00000	2,126	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			2.00000	1	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,116.00000	2,325	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1.00000	1	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,415.00000	2,624	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1.00000	1	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,515.00000	2,724	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1.00000	1	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,565.00000	2,774	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1.00000	1	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,665.00000	2,874	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1.00000	0	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,865.00000	3,074	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	0	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,115.00000	3,324	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1.00000	0	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,065.00000	3,274	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1.00000	0	34.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.90	Put		2,965.00000	3,174	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		1.00000	1	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,366.00000	2,575	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		1.00000	1	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,465.00000	2,674	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		1.00000	1	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,715.00000	2,924	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		1.00000	0	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,815.00000	3,024	33.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		1.00000	0	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,865.00000	3,074	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		2.00000	1	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,266.00000	2,475	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		2.00000	1	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,166.00000	2,375	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		1.00000	1	32.99	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,615.00000	2,824	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		1.00000	1	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,765.00000	2,974	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		2.00000	1	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,166.00000	2,375	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		0.00000	0	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,215.00000	3,424	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		0.00000	0	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,165.00000	3,374	35.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,364.00000	3,574	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		0.00000	0	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,265.00000	3,474	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	41.69	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,364.00000	4,574	41.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		0.00000	0	37.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,664.00000	3,874	37.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		0.00000	0	37.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,564.00000	3,774	37.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		0.00000	0	40.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,064.00000	4,274	40.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		0.00000	0	42.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,464.00000	4,674	42.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	44.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,864.00000	5,074	44.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	46.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,264.00000	5,474	46.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	39.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,964.00000	4,174	39.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.70	Call			0.00000	0	43.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,764.00000	4,974	43.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	46.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,164.00000	5,374	46.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			15.00000	9	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,179.00000	1,382	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			4.00000	3	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,768.00000	1,976	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,164.00000	4,374	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	47.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,364.00000	5,574	47.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			5.00000	3	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,669.00000	1,877	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			2.00000	1	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,266.00000	2,475	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	0	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,464.00000	3,674	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	43.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,664.00000	4,874	43.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			30.00000	17	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			894.00000	1,090	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	38.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,864.00000	4,074	38.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	48.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,664.00000	5,874	48.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	42.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,564.00000	4,774	42.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	46.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,164.00000	5,374	46.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	49.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,764.00000	5,974	49.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	38.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,764.00000	3,974	38.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	45.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,964.00000	5,174	45.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	48.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,564.00000	5,774	48.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	44.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,864.00000	5,074	44.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			9.00000	5	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,423.00000	1,629	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			3.00000	2	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,017.00000	2,225	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	38.61	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			3,814.00000	4,024	38.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	41.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,414.00000	4,624	41.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	45.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,014.00000	5,224	45.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	48.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,614.00000	5,824	48.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	38.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,864.00000	4,074	38.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			11.00000	6	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,325.00000	1,530	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	0	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,115.00000	3,324	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	38.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,714.00000	3,924	38.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			0.00000	0	41.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,314.00000	4,524	41.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	44.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,914.00000	5,124	44.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			15.00000	9	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,179.00000	1,382	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,164.00000	4,374	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			4.00000	2	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,818.00000	2,026	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1.00000	0	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			3,015.00000	3,224	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,614.00000	3,824	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			0.00000	0	40.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			4,214.00000	4,424	40.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			0.00000	0	47.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,314.00000	5,524	47.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,364.00000	3,574	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			27.00000	15	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			941.00000	1,139	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			0.00000	0	36.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,314.00000	3,524	36.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	39.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,914.00000	4,124	39.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			12.00000	7	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,276.00000	1,480	26.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			0.00000	0	36.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,414.00000	3,624	36.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.95	Call			0.00000	0	39.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,014.00000	4,224	39.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			0.00000	0	43.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,614.00000	4,824	43.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	49.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,814.00000	6,024	49.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	39.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,964.00000	4,174	39.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	49.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,964.00000	6,174	49.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	49.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,864.00000	6,074	49.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	39.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,914.00000	4,124	39.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	42.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,514.00000	4,724	42.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	49.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,714.00000	5,924	49.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	50.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,064.00000	6,274	50.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	38.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,714.00000	3,924	38.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	44.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,914.00000	5,124	44.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	50.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,114.00000	6,324	50.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	48.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,514.00000	5,724	48.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	47.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,414.00000	5,624	47.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			43.00000	24	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			757.00000	947	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	43.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,714.00000	4,924	43.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	45.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,114.00000	5,324	45.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			755.00000	569	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			20.00000	43	21.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			21.00000	12	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,036.00000	1,236	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			1.00000	0	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,915.00000	3,124	34.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,614.00000	3,824	37.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	47.56	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	13.35	Put		5,414.00000	5,624	47.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,041.00000	840	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		5.00000	13	21.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		350.00000	217	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		114.00000	191	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,091.00000	887	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		5.00000	11	21.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		2.00000	1	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,216.00000	2,425	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		992.00000	793	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		6.00000	16	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		2.00000	1	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,316.00000	2,525	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	41.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,414.00000	4,624	41.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		992.00000	793	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		6.00000	16	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,140.00000	935	22.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		4.00000	9	22.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,386.00000	4,176	41.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	41.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,886.00000	2,676	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		0.00000	0	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,388.00000	1,180	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		2.00000	4	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		0.00000	0	53.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,614.00000	7,824	53.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,136.00000	2,926	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,637.00000	1,428	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		1.00000	2	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		0.00000	0	52.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,364.00000	7,574	52.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		0.00000	0	43.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,714.00000	4,924	43.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		2,936.00000	2,726	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		0.00000	0	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		1,937.00000	1,727	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		1.00000	1	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,136.00000	1,927	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		0.00000	0	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		0.00000	0	52.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		7,214.00000	7,424	52.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		3,186.00000	2,976	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		0.00000	0	34.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.75	Call		2,186.00000	1,977	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		0.00000	0	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		1,190.00000	983	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		4.00000	7	22.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		0.00000	0	52.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		7,314.00000	7,524	52.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call		3,086.00000	2,876	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put		0.00000	0	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call		2,086.00000	1,877	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put		0.00000	1	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call		0.00000	0	53.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put		7,414.00000	7,624	53.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call		3,036.00000	2,826	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put		0.00000	0	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call		2,036.00000	1,827	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put		0.00000	1	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call		0.00000	0	53.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put		7,464.00000	7,674	53.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call		3,286.00000	3,076	34.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put		0.00000	0	34.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call		2,286.00000	2,077	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put		0.00000	0	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call		1,289.00000	1,081	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put		3.00000	5	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call		3,336.00000	3,126	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put		0.00000	0	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call		2,336.00000	2,127	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put		0.00000	0	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call		1,338.00000	1,130	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put		3.00000	4	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call		0.00000	0	52.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put		7,164.00000	7,374	52.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call		3,486.00000	3,276	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,486.00000	2,277	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		0.00000	0	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,488.00000	1,279	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		2.00000	3	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		3.00000	2	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		2,017.00000	2,225	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call		0.00000	0	52.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put		7,014.00000	7,224	52.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call		3,586.00000	3,376	36.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put		0.00000	0	36.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call		2,586.00000	2,376	32.59	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	5.35	Put			0.00000	0	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,587.00000	1,378	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			1.00000	2	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	51.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,914.00000	7,124	51.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,636.00000	3,426	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,636.00000	2,426	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	51.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,864.00000	7,074	51.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,686.00000	3,476	37.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	37.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,686.00000	2,476	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,687.00000	1,478	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			1.00000	2	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	51.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,814.00000	7,024	51.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,536.00000	3,326	36.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	36.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,536.00000	2,326	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,537.00000	1,329	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			2.00000	2	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	52.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,964.00000	7,174	52.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,886.00000	3,676	39.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	39.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,887.00000	1,677	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			1.00000	1	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			896.00000	701	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			10.00000	24	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	51.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,614.00000	6,824	51.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,986.00000	3,776	39.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	39.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,986.00000	2,776	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,986.00000	1,777	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			1.00000	1	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	37.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,514.00000	3,724	37.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	51.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,514.00000	6,724	51.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	50.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,014.00000	6,224	50.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,014.00000	8,224	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	40.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,114.00000	4,324	40.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,114.00000	8,324	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,786.00000	3,576	38.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	38.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,786.00000	2,576	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,787.00000	1,578	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			1.00000	1	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	50.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,214.00000	6,424	50.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,214.00000	8,424	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	50.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,314.00000	6,524	50.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,314.00000	8,524	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,736.00000	3,526	37.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	37.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,736.00000	2,526	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,737.00000	1,528	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			1.00000	1	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	50.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,264.00000	6,474	50.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,264.00000	8,474	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	51.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,464.00000	6,674	51.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,464.00000	8,674	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,514.00000	8,724	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,436.00000	3,226	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,436.00000	2,227	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			0.00000	0	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,438.00000	1,229	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			2.00000	3	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	51.24	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	14.50	Put		6,564.00000	6,774	51.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,564.00000	8,774	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	50.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,364.00000	6,574	50.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,364.00000	8,574	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,936.00000	3,726	39.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	39.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,064.00000	8,274	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		4,086.00000	3,876	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		0.00000	0	49.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		5,914.00000	6,124	49.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		7,914.00000	8,124	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,836.00000	3,626	38.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	38.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,836.00000	2,626	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		0.00000	0	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,837.00000	1,627	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		1.00000	1	27.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		849.00000	656	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		13.00000	30	21.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	50.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,164.00000	6,374	50.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,164.00000	8,374	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		4,036.00000	3,826	40.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	40.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		7,964.00000	8,174	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	50.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,414.00000	6,624	50.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,414.00000	8,624	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call		4,136.00000	3,926	40.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put		0.00000	0	40.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,136.00000	2,926	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,136.00000	1,927	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		0.00000	0	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,140.00000	935	22.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		4.00000	9	22.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			7,864.00000	8,074	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			4,186.00000	3,976	41.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	41.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			7,814.00000	8,024	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			4,286.00000	4,076	41.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	41.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			5.00000	3	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			1,719.00000	1,926	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	53.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			7,714.00000	7,924	53.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			4,336.00000	4,126	41.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	41.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			5.00000	3	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,669.00000	1,877	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	53.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			7,664.00000	7,874	53.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			4,236.00000	4,026	41.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	41.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			3,236.00000	3,026	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			2,236.00000	2,027	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			0.00000	0	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			1,239.00000	1,032	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			3.00000	5	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			4.00000	3	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,768.00000	1,976	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			7,764.00000	7,974	53.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,386.00000	4,176	41.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	41.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			3,386.00000	3,176	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	35.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			2,386.00000	2,177	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			0.00000	0	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,388.00000	1,180	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			2.00000	4	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			4,436.00000	4,226	41.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	41.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	53.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			7,564.00000	7,774	53.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,486.00000	4,276	41.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	41.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,486.00000	3,276	36.14	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 14/12/2009 Currency Future	4.45	Put		0.00000	0	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,486.00000	2,277	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		0.00000	0	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,488.00000	1,279	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		2.00000	3	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	53.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,514.00000	7,724	53.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Call		4,536.00000	4,326	41.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Put		0.00000	0	41.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Call		4,586.00000	4,376	41.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Put		0.00000	0	41.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.85760	8.07180		19.99	83,832,734.40	10,669	30,741.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		717.00000	567	19.62	0.00	0	114.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		145.00000	209	19.62	0.00	0	200.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		397.00000	306	20.80	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		375.00000	499	20.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		377.00000	291	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		405.00000	533	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		163.00000	126	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,041.00000	1,218	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,672.00000	4,458	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		826.00000	664	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		104.00000	156	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		471.00000	359	20.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		300.00000	402	20.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		446.00000	341	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		324.00000	433	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		217.00000	166	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		795.00000	959	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		28.00000	21	30.73	0.00	0	16,608.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,007.00000	3,214	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		10.00000	7	32.73	0.00	0	27,543.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,239.00000	4,450	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		421.00000	323	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		349.00000	465	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		136.00000	105	25.26	0.00	0	16,608.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,214.00000	1,398	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		77.00000	61	28.10	0.00	0	27,543.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,855.00000	2,054	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		944.00000	771	19.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		73.00000	113	19.31	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		555.00000	427	19.88	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		233.00000	319	19.88	0.00	0	100.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		498.00000	379	19.99	0.00	0	4,000.00

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	7.85	Put		276.00000	371	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		251.00000	193	22.63	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		679.00000	835	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		986.00000	808	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		64.00000	101	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		585.00000	453	19.83	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		214.00000	295	19.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		264.00000	203	22.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		642.00000	795	22.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,162.00000	968	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		41.00000	61	19.05	0.00	0	500.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		617.00000	479	19.78	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		195.00000	272	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		323.00000	249	21.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		502.00000	641	21.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		1,028.00000	847	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		56.00000	89	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		649.00000	507	19.73	0.00	0	27.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		177.00000	250	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		307.00000	236	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		535.00000	678	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		1,116.00000	927	19.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		44.00000	69	19.10	0.00	0	4,005.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		682.00000	536	19.68	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		161.00000	229	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,256.00000	1,053	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		34.00000	46	18.95	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		682.00000	536	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		161.00000	229	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		752.00000	598	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		130.00000	190	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		206.00000	159	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		834.00000	1,001	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		526.00000	402	19.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		254.00000	345	19.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		358.00000	276	21.21	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		436.00000	568	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		585.00000	453	19.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		214.00000	295	19.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		292.00000	224	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		570.00000	717	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		90.00000	71	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,668.00000	1,863	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		340.00000	262	21.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		469.00000	604	21.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.40	Call			278.00000	213	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			606.00000	756	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			239.00000	183	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			717.00000	876	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			227.00000	175	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			756.00000	917	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			197.00000	151	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			875.00000	1,044	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			170.00000	132	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			999.00000	1,174	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			149.00000	115	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,127.00000	1,307	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			163.00000	126	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,041.00000	1,218	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			179.00000	138	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			957.00000	1,130	24.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			119.00000	93	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,347.00000	1,535	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			110.00000	86	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,438.00000	1,628	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			97.00000	76	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,575.00000	1,769	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			105.00000	82	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,483.00000	1,675	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			90.00000	71	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,668.00000	1,863	27.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			20.00000	15	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,448.00000	3,658	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			93.00000	74	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,621.00000	1,816	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			74.00000	59	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,903.00000	2,101	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			67.00000	51	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,045.00000	2,243	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			53.00000	41	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,282.00000	2,483	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			64.00000	49	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,092.00000	2,291	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			72.00000	56	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,950.00000	2,148	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			72.00000	56	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,950.00000	2,148	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			61.00000	46	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,139.00000	2,339	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			61.00000	46	28.76	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 15/03/2010 Currency Future	10.15	Put		2,139.00000	2,339	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		45.00000	34	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,473.00000	2,676	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		43.00000	33	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,521.00000	2,725	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		47.00000	35	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,425.00000	2,628	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		41.00000	31	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,569.00000	2,774	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		36.00000	27	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,714.00000	2,920	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		29.00000	22	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,958.00000	3,165	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		24.00000	18	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,202.00000	3,411	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		25.00000	19	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,153.00000	3,361	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		27.00000	21	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,055.00000	3,263	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		26.00000	20	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,104.00000	3,312	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		33.00000	25	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,812.00000	3,018	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		35.00000	26	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,763.00000	2,969	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		31.00000	23	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,909.00000	3,116	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		28.00000	21	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,007.00000	3,214	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		32.00000	24	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,860.00000	3,067	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		38.00000	29	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,666.00000	2,871	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		41.00000	31	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,569.00000	2,774	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		35.00000	26	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,763.00000	2,969	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		23.00000	18	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,251.00000	3,460	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		21.00000	16	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,389.00000	3,598	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		22.00000	17	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,301.00000	3,509	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		22.00000	17	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,301.00000	3,509	31.39	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	11.40	Call		22.00000	16	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,350.00000	3,559	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		18.00000	14	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,596.00000	3,806	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		21.00000	16	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,399.00000	3,608	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		17.00000	13	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,695.00000	3,905	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		19.00000	15	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,497.00000	3,707	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		19.00000	14	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,547.00000	3,756	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		83.00000	66	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,761.00000	1,958	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		67.00000	51	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,045.00000	2,243	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		56.00000	42	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,234.00000	2,435	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		51.00000	39	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,329.00000	2,531	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		8.00000	6	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,486.00000	4,698	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		101.00000	79	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,529.00000	1,722	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		19.00000	14	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,547.00000	3,756	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		2.00000	2	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,631.00000	5,844	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		114.00000	89	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,393.00000	1,582	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		33.00000	25	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,812.00000	3,018	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		3.00000	2	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,481.00000	5,694	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		124.00000	97	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,303.00000	1,489	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		3.00000	2	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,381.00000	5,595	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		130.00000	101	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,258.00000	1,443	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		27.00000	21	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,055.00000	3,263	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		3.00000	2	33.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,332.00000	5,545	33.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		142.00000	110	25.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,170.00000	1,353	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		4.00000	3	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,232.00000	5,445	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		16.00000	12	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,794.00000	4,004	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		2.00000	1	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,880.00000	6,094	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		86.00000	68	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,715.00000	1,911	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		17.00000	13	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,646.00000	3,855	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		16.00000	12	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,744.00000	3,955	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		2.00000	1	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,830.00000	6,044	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		16.00000	12	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,794.00000	4,004	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		15.00000	11	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,893.00000	4,103	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		14.00000	10	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		3,992.00000	4,202	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		2.00000	1	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		6,080.00000	6,294	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		80.00000	64	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,808.00000	2,006	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		23.00000	18	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,251.00000	3,460	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		16.00000	12	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,744.00000	3,955	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		15.00000	11	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,843.00000	4,054	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		2.00000	1	33.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,930.00000	6,144	33.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		2.00000	2	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,730.00000	5,944	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		119.00000	93	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,347.00000	1,535	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		3.00000	2	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,431.00000	5,645	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		187.00000	144	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		916.00000	1,087	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		4.00000	3	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,132.00000	5,345	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		39.00000	30	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,618.00000	2,822	29.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.15	Call			26.00000	20	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,104.00000	3,312	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			4.00000	2	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,282.00000	5,495	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			32.00000	24	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,860.00000	3,067	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			22.00000	16	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,350.00000	3,559	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			3.00000	2	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,531.00000	5,744	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			43.00000	33	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,521.00000	2,725	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			39.00000	30	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,618.00000	2,822	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			4.00000	3	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,182.00000	5,395	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			155.00000	120	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,084.00000	1,263	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			3.00000	2	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,581.00000	5,794	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			4.00000	3	33.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,083.00000	5,295	33.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			49.00000	37	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,377.00000	2,579	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			5.00000	4	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,933.00000	5,146	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			51.00000	39	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,329.00000	2,531	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			5.00000	4	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,884.00000	5,096	33.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			6.00000	4	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,784.00000	4,997	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			58.00000	44	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,187.00000	2,387	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			53.00000	41	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,282.00000	2,483	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			6.00000	4	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,834.00000	5,046	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			69.00000	53	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,998.00000	2,196	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			9.00000	6	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,437.00000	4,648	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			80.00000	64	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,808.00000	2,006	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			9.00000	7	32.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,338.00000	4,549	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		446.00000	341	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		324.00000	433	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		10.00000	7	32.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,288.00000	4,499	32.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		64.00000	49	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,092.00000	2,291	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		58.00000	44	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,187.00000	2,387	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		7.00000	5	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,635.00000	4,847	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		77.00000	61	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,855.00000	2,054	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		9.00000	6	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,387.00000	4,599	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		86.00000	68	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,715.00000	1,911	27.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		105.00000	82	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,483.00000	1,675	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		10.00000	7	32.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,288.00000	4,499	32.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		114.00000	89	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,393.00000	1,582	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		11.00000	8	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,189.00000	4,400	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,422.00000	4,208	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,923.00000	2,710	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		2.00000	2	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,445.00000	1,240	19.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		23.00000	32	19.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		7.00000	5	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,585.00000	4,797	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		1.00000	1	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,579.00000	7,793	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		3,173.00000	2,959	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		1.00000	1	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,687.00000	1,478	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		15.00000	20	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		1.00000	1	36.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,329.00000	7,543	36.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		865.00000	698	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		93.00000	141	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		142.00000	110	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,170.00000	1,353	25.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.20	Call			130.00000	101	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,258.00000	1,443	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			93.00000	74	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,621.00000	1,816	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			14.00000	10	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,942.00000	4,152	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			2,973.00000	2,760	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			2.00000	2	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			1,980.00000	1,769	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			8.00000	12	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			13.00000	9	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,041.00000	4,251	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			5.00000	3	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,033.00000	5,246	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,123.00000	2,909	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			1.00000	1	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,128.00000	1,916	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			6.00000	9	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,178.00000	1,966	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			6.00000	8	23.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,209.00000	1,010	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			37.00000	53	19.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,223.00000	3,009	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			1.00000	1	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,227.00000	2,015	24.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			5.00000	7	24.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,023.00000	2,809	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			1.00000	2	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,029.00000	1,818	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			8.00000	11	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,070.00000	886	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			48.00000	79	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,323.00000	3,109	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,326.00000	2,114	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			5.00000	6	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,350.00000	1,146	19.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			28.00000	38	19.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,373.00000	3,159	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,376.00000	2,163	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			4.00000	6	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,398.00000	1,193	19.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			26.00000	35	19.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			12.00000	8	32.67	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	12.20	Put		4,140.00000	4,351	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,522.00000	3,308	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,525.00000	2,312	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		3.00000	4	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,541.00000	1,334	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		19.00000	27	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		5.00000	3	33.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,983.00000	5,196	33.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,572.00000	3,358	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		1.00000	1	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,575.00000	2,362	26.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		3.00000	4	26.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,590.00000	1,382	20.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		18.00000	24	20.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,672.00000	3,458	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		0.00000	0	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,674.00000	2,461	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		3.00000	3	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		789.00000	630	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		117.00000	173	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,622.00000	3,408	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		0.00000	1	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,625.00000	2,411	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		3.00000	4	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,638.00000	1,430	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		16.00000	22	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		752.00000	598	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		130.00000	190	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,472.00000	3,258	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,475.00000	2,262	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		4.00000	5	25.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,493.00000	1,287	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		21.00000	29	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,722.00000	3,508	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		0.00000	0	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,724.00000	2,511	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		2.00000	3	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,735.00000	1,526	21.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		13.00000	18	21.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,872.00000	3,658	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		0.00000	0	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,874.00000	2,660	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		2.00000	2	27.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,882.00000	1,672	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			10.00000	14	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,972.00000	3,758	34.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	34.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			8.00000	5	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,536.00000	4,748	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			2.00000	1	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,030.00000	6,244	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			1.00000	0	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,029.00000	8,243	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			2.00000	1	34.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,130.00000	6,344	34.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			1.00000	0	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,129.00000	8,343	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,772.00000	3,558	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,774.00000	2,560	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			2.00000	3	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,784.00000	1,574	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			12.00000	17	21.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			1.00000	1	34.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,230.00000	6,444	34.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,229.00000	8,443	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			1.00000	1	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,330.00000	6,543	34.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,329.00000	8,543	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			1.00000	1	34.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,280.00000	6,493	34.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,279.00000	8,493	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			1.00000	1	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,479.00000	6,693	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,479.00000	8,693	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			1.00000	1	34.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,529.00000	6,743	34.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,529.00000	8,743	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,422.00000	3,208	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,426.00000	2,213	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			4.00000	5	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			1.00000	1	34.94	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	14.65	Put		6,579.00000	6,793	34.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call		0.00000	0	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put		8,579.00000	8,793	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call		1.00000	1	34.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put		6,380.00000	6,593	34.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		0.00000	0	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,379.00000	8,593	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		3,922.00000	3,708	34.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		0.00000	0	34.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		1,931.00000	1,720	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		9.00000	13	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		12.00000	9	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,090.00000	4,301	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		1.00000	0	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,079.00000	8,293	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		4,022.00000	3,808	34.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		0.00000	0	34.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		2.00000	1	33.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		5,980.00000	6,194	33.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		1.00000	0	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		7,979.00000	8,193	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		4,072.00000	3,858	35.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		0.00000	0	35.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		3,073.00000	2,859	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		1.00000	2	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		2,079.00000	1,867	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		7.00000	10	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		1.00000	0	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		7,929.00000	8,143	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,822.00000	3,608	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		0.00000	0	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,824.00000	2,610	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		2.00000	3	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,833.00000	1,623	21.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		11.00000	15	21.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		904.00000	734	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		82.00000	126	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		2.00000	1	34.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,180.00000	6,394	34.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		1.00000	0	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,179.00000	8,393	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		1.00000	1	34.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,430.00000	6,643	34.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,429.00000	8,643	37.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.90	Call			4,172.00000	3,958	35.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	35.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call			1.00000	0	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			7,829.00000	8,043	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			4,222.00000	4,008	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			2.00000	1	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			5,780.00000	5,994	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			1.00000	1	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			7,779.00000	7,993	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call			4,272.00000	4,058	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			3,273.00000	3,059	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			1.00000	1	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			2,277.00000	2,064	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			5.00000	7	24.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			1,303.00000	1,099	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			31.00000	42	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			1.00000	1	36.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			7,729.00000	7,943	36.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call			4,372.00000	4,158	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put			0.00000	0	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,373.00000	3,159	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,376.00000	2,163	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			4.00000	6	24.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,398.00000	1,193	19.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			26.00000	35	19.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call			1.00000	1	36.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put			7,629.00000	7,843	36.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call			4,522.00000	4,308	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put			0.00000	0	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,522.00000	3,308	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,525.00000	2,312	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			3.00000	4	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,541.00000	1,334	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			19.00000	27	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call			1.00000	1	36.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put			7,479.00000	7,693	36.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call			4,472.00000	4,258	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put			0.00000	0	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call			1.00000	1	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put			7,529.00000	7,743	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Call			4,572.00000	4,358	35.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.50	Put			0.00000	0	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Call			1.00000	1	36.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Put			7,429.00000	7,643	36.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Call			4,622.00000	4,408	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Put			0.00000	0	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,622.00000	3,408	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			0.00000	1	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,625.00000	2,411	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			3.00000	4	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,638.00000	1,430	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			16.00000	22	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Call			1.00000	1	36.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Put			7,379.00000	7,593	36.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Call			4,322.00000	4,108	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Put			0.00000	0	35.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Call			2.00000	2	33.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Put			5,681.00000	5,894	33.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Call			1.00000	1	36.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Put			7,679.00000	7,893	36.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Call			4,122.00000	3,908	35.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Put			0.00000	0	35.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,123.00000	2,909	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			1.00000	1	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,128.00000	1,916	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			6.00000	9	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,162.00000	968	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			41.00000	61	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Call			1.00000	0	37.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Put			7,879.00000	8,093	37.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.98900		8.20890		20.00	798,900.00	100	17,384.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			897.00000	747	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			188.00000	258	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			513.00000	421	20.66	14,314,000.00	34	139.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			504.00000	632	20.66	2,528,000.00	4	4.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			243.00000	201	24.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,284.00000	1,462	24.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			494.00000	405	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			535.00000	666	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,709.00000	4,489	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			1,002.00000	841	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			143.00000	202	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			581.00000	473	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			422.00000	534	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			557.00000	455	20.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.10	Put			448.00000	566	20.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			287.00000	236	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,078.00000	1,247	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			54.00000	46	31.82	0.00	0	26,796.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			3,996.00000	4,207	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			221.00000	183	24.61	0.00	0	3,182.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,412.00000	1,594	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			1,115.00000	943	18.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			106.00000	154	18.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			683.00000	559	19.75	0.00	0	450.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			324.00000	420	19.75	0.00	0	430.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			605.00000	491	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			396.00000	502	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			341.00000	281	22.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			882.00000	1,042	22.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			318.00000	262	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			959.00000	1,123	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,156.00000	979	18.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			97.00000	140	18.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			711.00000	583	19.67	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			302.00000	394	19.67	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			656.00000	536	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			347.00000	447	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			354.00000	291	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			845.00000	1,002	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,329.00000	1,134	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			70.00000	95	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			831.00000	689	19.35	0.00	0	390.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			222.00000	300	19.35	0.00	0	130.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			409.00000	336	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			700.00000	847	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,199.00000	1,016	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			90.00000	127	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			740.00000	608	19.59	0.00	0	233.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			281.00000	369	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			769.00000	634	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			261.00000	345	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			769.00000	634	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			261.00000	345	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			800.00000	661	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			241.00000	322	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			268.00000	221	23.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,159.00000	1,332	23.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			711.00000	583	19.67	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			302.00000	394	19.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.95	Call			630.00000	513	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			371.00000	474	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			475.00000	390	20.99	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			566.00000	701	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			630.00000	513	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			371.00000	474	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			29.00000	25	33.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,221.00000	5,436	33.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			1.00000	1	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,292.00000	9,512	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			156.00000	131	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,947.00000	2,142	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			441.00000	362	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			632.00000	773	21.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			534.00000	437	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			476.00000	598	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			458.00000	376	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			599.00000	737	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			380.00000	312	21.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			771.00000	923	21.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			425.00000	349	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			666.00000	810	21.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			394.00000	324	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			736.00000	885	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			367.00000	301	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			808.00000	962	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			251.00000	208	23.95	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,242.00000	1,419	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			329.00000	271	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			920.00000	1,082	22.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			307.00000	253	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			998.00000	1,164	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			277.00000	229	23.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,118.00000	1,290	23.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			259.00000	214	23.79	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,200.00000	1,375	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			297.00000	245	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,038.00000	1,206	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			207.00000	173	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,498.00000	1,684	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			190.00000	158	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,631.00000	1,819	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			201.00000	168	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,542.00000	1,729	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			179.00000	150	25.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,720.00000	1,911	25.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			195.00000	163	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,586.00000	1,774	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			60.00000	51	31.35	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,751.00000	3,962	31.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			184.00000	154	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,675.00000	1,865	25.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			144.00000	120	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,085.00000	2,281	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			125.00000	104	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,316.00000	2,515	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			140.00000	117	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,131.00000	2,328	27.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			152.00000	127	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			1,993.00000	2,188	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			221.00000	183	24.61	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,412.00000	1,594	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			174.00000	146	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,765.00000	1,957	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			164.00000	138	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,855.00000	2,049	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			148.00000	124	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,039.00000	2,235	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			132.00000	110	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,223.00000	2,421	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			48.00000	40	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,239.00000	4,451	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			169.00000	142	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,810.00000	2,003	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			160.00000	135	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,901.00000	2,096	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			136.00000	113	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,177.00000	2,374	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			128.00000	107	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,270.00000	2,468	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			47.00000	39	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,288.00000	4,500	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			164.00000	138	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,855.00000	2,049	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			132.00000	110	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,223.00000	2,421	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			118.00000	98	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,409.00000	2,609	27.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			43.00000	36	32.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,434.00000	4,647	32.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.05	Call		152.00000	127	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,993.00000	2,188	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		128.00000	107	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,270.00000	2,468	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		121.00000	101	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,362.00000	2,562	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		115.00000	96	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,456.00000	2,657	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		109.00000	91	28.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,550.00000	2,752	28.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		40.00000	33	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,581.00000	4,794	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		169.00000	142	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,810.00000	2,003	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		44.00000	37	32.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,386.00000	4,598	32.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		214.00000	178	24.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,455.00000	1,639	24.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		160.00000	135	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,901.00000	2,096	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		174.00000	146	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,765.00000	1,957	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		53.00000	44	31.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,044.00000	4,255	31.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		228.00000	189	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,369.00000	1,550	24.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		214.00000	178	24.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,455.00000	1,639	24.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		52.00000	43	31.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,093.00000	4,304	31.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		235.00000	195	24.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,326.00000	1,506	24.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,459.00000	4,239	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		0.00000	0	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,965.00000	2,746	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		6.00000	7	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,508.00000	1,307	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		49.00000	68	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		80.00000	68	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,121.00000	3,329	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		20.00000	15	34.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,061.00000	6,276	34.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		4.00000	3	32.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,546.00000	7,764	32.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		3,213.00000	2,994	26.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.00	Put		4.00000	5	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,739.00000	1,532	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		30.00000	43	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		90.00000	76	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,881.00000	3,087	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		46.00000	38	32.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,337.00000	4,549	32.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		23.00000	19	34.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,814.00000	6,030	34.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		6.00000	4	32.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,297.00000	7,515	32.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		201.00000	168	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,542.00000	1,729	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		61.00000	52	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,702.00000	3,913	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,014.00000	2,795	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		6.00000	6	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,025.00000	1,813	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		16.00000	24	20.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		82.00000	69	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,073.00000	3,280	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		32.00000	27	33.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,023.00000	5,238	33.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,222.00000	2,005	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		13.00000	16	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,285.00000	1,092	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		76.00000	103	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		58.00000	49	31.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,849.00000	4,060	31.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		36.00000	30	33.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,827.00000	5,041	33.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		76.00000	65	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,217.00000	3,426	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		49.00000	41	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,190.00000	4,402	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		30.00000	25	33.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,171.00000	5,386	33.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,263.00000	3,044	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		4.00000	5	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,271.00000	2,054	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		13.00000	15	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		73.00000	62	30.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,314.00000	3,523	30.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		29.00000	24	33.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,270.00000	5,485	33.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.10	Call			3,114.00000	2,895	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			5.00000	6	25.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,124.00000	1,909	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			15.00000	20	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			112.00000	93	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,503.00000	2,704	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			68.00000	58	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,459.00000	3,669	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			27.00000	23	33.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,418.00000	5,634	33.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,064.00000	2,845	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			5.00000	6	25.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,074.00000	1,861	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			16.00000	22	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			67.00000	57	30.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,508.00000	3,718	30.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			42.00000	35	32.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,483.00000	4,696	32.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			26.00000	22	33.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,467.00000	5,683	33.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			106.00000	88	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,597.00000	2,799	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			65.00000	56	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,556.00000	3,767	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			41.00000	34	32.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,532.00000	4,745	32.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			26.00000	22	34.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,517.00000	5,733	34.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			71.00000	60	30.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,362.00000	3,571	30.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			28.00000	24	33.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,319.00000	5,535	33.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,312.00000	3,093	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			4.00000	4	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,321.00000	2,103	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			12.00000	14	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,373.00000	1,176	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			64.00000	87	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			125.00000	104	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,316.00000	2,515	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			75.00000	63	30.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,266.00000	3,474	30.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,362.00000	3,143	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			3.00000	4	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,370.00000	2,152	21.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.85	Put		11.00000	13	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,417.00000	1,219	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		59.00000	80	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,412.00000	3,193	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		3.00000	4	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,420.00000	2,202	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		11.00000	13	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,462.00000	1,263	18.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		54.00000	74	18.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		78.00000	66	29.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,169.00000	3,377	29.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		51.00000	42	32.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,142.00000	4,353	32.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		31.00000	26	33.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,122.00000	5,337	33.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,561.00000	3,342	28.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		2.00000	3	28.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,568.00000	2,350	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		9.00000	11	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,599.00000	1,396	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		41.00000	57	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		84.00000	71	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,025.00000	3,232	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		33.00000	28	33.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		4,974.00000	5,189	33.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,611.00000	3,392	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		2.00000	3	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,618.00000	2,399	22.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		9.00000	10	22.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,646.00000	1,441	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		37.00000	52	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		86.00000	72	29.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		2,977.00000	3,183	29.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		55.00000	47	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		3,947.00000	4,158	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		34.00000	28	33.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		4,925.00000	5,139	33.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,661.00000	3,442	28.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		2.00000	3	28.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,667.00000	2,449	23.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		8.00000	10	23.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,692.00000	1,486	19.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		34.00000	47	19.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		864.00000	717	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		205.00000	278	19.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.05	Call			88.00000	74	29.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,929.00000	3,135	29.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			57.00000	48	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			3,898.00000	4,109	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			35.00000	29	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,876.00000	5,090	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,711.00000	3,491	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			2.00000	2	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,717.00000	2,498	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			8.00000	9	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,512.00000	3,292	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			3.00000	3	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,519.00000	2,300	22.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			10.00000	11	22.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,553.00000	1,351	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			45.00000	62	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			16.00000	12	33.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,307.00000	6,523	33.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			70.00000	59	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,411.00000	3,620	30.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			15.00000	11	33.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,356.00000	6,572	33.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			14.00000	11	33.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,406.00000	6,622	33.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,910.00000	3,691	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			1.00000	2	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,915.00000	2,696	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			6.00000	7	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,929.00000	1,718	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			20.00000	29	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			1,039.00000	874	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			130.00000	185	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			39.00000	33	32.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,630.00000	4,844	32.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			19.00000	14	34.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,110.00000	6,325	34.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,960.00000	3,741	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			1.00000	2	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,977.00000	1,766	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			18.00000	27	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			1,076.00000	908	18.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			117.00000	169	18.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			3.00000	2	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,044.00000	8,263	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,860.00000	3,641	29.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.35	Put		1.00000	2	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		2,865.00000	2,647	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		7.00000	8	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		1,881.00000	1,671	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		22.00000	32	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		18.00000	14	34.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		6,159.00000	6,375	34.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		2.00000	2	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		8,144.00000	8,363	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		3,761.00000	3,541	29.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		2.00000	2	29.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		2,766.00000	2,548	23.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		7.00000	9	23.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		1,786.00000	1,578	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		28.00000	39	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		931.00000	777	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		172.00000	238	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		17.00000	12	33.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,258.00000	6,473	33.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		2.00000	2	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,243.00000	8,463	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		2.00000	2	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,343.00000	8,563	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		2.00000	2	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,293.00000	8,513	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		106.00000	88	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,597.00000	2,799	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		41.00000	34	32.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,532.00000	4,745	32.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		13.00000	10	33.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,504.00000	6,721	33.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		2.00000	1	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,493.00000	8,712	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		13.00000	10	33.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,504.00000	6,721	33.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,462.00000	3,243	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		3.00000	4	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,469.00000	2,251	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		10.00000	12	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		103.00000	86	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,644.00000	2,847	28.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		12.00000	9	33.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,554.00000	6,770	33.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		2.00000	1	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,543.00000	8,762	32.23	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 14/06/2010 Currency Future	10.80	Call			100.00000	84	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			2,691.00000	2,895	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			12.00000	9	33.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,603.00000	6,820	33.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			2.00000	1	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,593.00000	8,812	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			2.00000	2	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,393.00000	8,613	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			3.00000	2	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,094.00000	8,313	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			4,010.00000	3,790	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			1.00000	1	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			21.00000	16	34.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,012.00000	6,227	34.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			3.00000	2	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			7,994.00000	8,213	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			4,060.00000	3,840	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			1.00000	1	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			21.00000	17	34.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			5,962.00000	6,178	34.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			3.00000	2	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			7,944.00000	8,163	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			4,160.00000	3,940	31.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	1	31.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			3,163.00000	2,944	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			4.00000	5	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			2,173.00000	1,957	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			14.00000	18	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			1,242.00000	1,054	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			83.00000	115	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			22.00000	18	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			5,863.00000	6,079	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			3.00000	2	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			7,844.00000	8,063	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			4,209.00000	3,990	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	1	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			3.00000	2	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			7,795.00000	8,013	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			4,309.00000	4,090	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			0.00000	1	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			24.00000	20	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			5,715.00000	5,931	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			4.00000	3	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			7,695.00000	7,914	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			4,359.00000	4,140	31.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.85	Put		0.00000	1	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call		24.00000	20	34.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put		5,665.00000	5,881	34.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call		4.00000	3	32.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put		7,645.00000	7,864	32.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call		4,259.00000	4,040	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put		0.00000	1	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,263.00000	3,044	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		4.00000	5	26.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,271.00000	2,054	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		13.00000	15	20.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,329.00000	1,134	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		70.00000	95	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call		59.00000	50	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put		3,800.00000	4,011	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call		23.00000	19	34.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put		5,764.00000	5,980	34.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call		4.00000	3	32.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put		7,745.00000	7,964	32.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call		4,409.00000	4,189	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put		0.00000	0	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,412.00000	3,193	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		3.00000	4	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,420.00000	2,202	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		11.00000	13	21.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,462.00000	1,263	18.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		54.00000	74	18.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call		63.00000	53	31.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put		3,654.00000	3,864	31.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call		25.00000	21	34.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put		5,616.00000	5,832	34.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call		4.00000	3	32.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put		7,595.00000	7,814	32.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call		64.00000	54	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put		3,605.00000	3,815	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call		25.00000	21	34.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put		5,566.00000	5,782	34.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call		4,509.00000	4,289	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Put		0.00000	0	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,512.00000	3,292	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,519.00000	2,300	22.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		10.00000	11	22.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,553.00000	1,351	18.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		45.00000	62	18.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.70	Call		5.00000	3	32.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		7,496.00000	7,714	32.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Call		4,559.00000	4,339	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Put		0.00000	0	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Call		5.00000	4	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Put		7,446.00000	7,665	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Call		4,609.00000	4,389	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Put		0.00000	0	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Call		5.00000	4	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Put		7,396.00000	7,615	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Call		4,110.00000	3,890	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Put		1.00000	1	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Call		22.00000	17	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Put		5,913.00000	6,128	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Call		3.00000	2	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Put		7,894.00000	8,113	32.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			8.12070	8.34640		19.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.35	Call		615.00000	521	20.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.35	Put		619.00000	750	20.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		597.00000	505	20.84	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		650.00000	784	20.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.20	Call		678.00000	572	20.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.20	Put		532.00000	651	20.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		656.00000	554	20.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		560.00000	683	20.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		700.00000	590	20.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		504.00000	619	20.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Call		772.00000	651	19.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Put		426.00000	530	19.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		824.00000	697	19.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		377.00000	476	19.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		850.00000	720	19.52	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		354.00000	450	19.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		878.00000	745	19.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		332.00000	424	19.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Call		936.00000	796	19.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Put		289.00000	376	19.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Call		907.00000	770	19.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Put		310.00000	400	19.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		797.00000	673	19.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		401.00000	503	19.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		747.00000	630	19.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		451.00000	559	19.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		850.00000	720	19.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		354.00000	450	19.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	8.10	Call			724.00000	609	19.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put			477.00000	588	19.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call			635.00000	537	20.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put			589.00000	716	20.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call			3,950.00000	3,725	27.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put			3.00000	4	27.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call			2,958.00000	2,734	22.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put			11.00000	13	22.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call			1,979.00000	1,766	18.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put			33.00000	46	18.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call			1,129.00000	970	18.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put			182.00000	249	18.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call			211.00000	181	26.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put			2,265.00000	2,460	26.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call			98.00000	85	30.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put			4,152.00000	4,364	30.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call			51.00000	44	33.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put			6,105.00000	6,323	33.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call			27.00000	22	35.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put			8,080.00000	8,301	35.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call			4,099.00000	3,874	28.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put			2.00000	3	28.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call			3,106.00000	2,882	23.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put			10.00000	11	23.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call			2,123.00000	1,904	18.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put			27.00000	34	18.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call			1,241.00000	1,067	18.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put			145.00000	197	18.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call			226.00000	194	25.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put			2,129.00000	2,323	25.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call			103.00000	89	30.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,007.00000	4,219	30.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			54.00000	46	33.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			5,957.00000	6,176	33.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			28.00000	24	35.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			7,932.00000	8,153	35.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			4,049.00000	3,824	27.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			3.00000	4	27.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			3,057.00000	2,833	23.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			10.00000	12	23.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			2,074.00000	1,858	18.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			28.00000	37	18.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			1,202.00000	1,034	18.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			156.00000	213	18.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			221.00000	189	26.10	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 13/09/2010 Currency Future	10.30	Put		2,174.00000	2,368	26.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		102.00000	88	30.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,055.00000	4,267	30.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		53.00000	46	33.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,007.00000	6,225	33.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		28.00000	23	35.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		7,981.00000	8,202	35.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		4,198.00000	3,974	28.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		2.00000	3	28.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		3,205.00000	2,981	23.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		9.00000	10	23.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		2,221.00000	1,998	18.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		24.00000	27	18.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		1,321.00000	1,137	18.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		125.00000	166	18.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		236.00000	203	25.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,039.00000	2,232	25.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call		106.00000	93	30.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		3,910.00000	4,122	30.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call		55.00000	48	33.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put		5,859.00000	6,077	33.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		29.00000	25	35.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		7,833.00000	8,054	35.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call		4,248.00000	4,023	28.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put		1.00000	3	28.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call		3,255.00000	3,031	24.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put		8.00000	10	24.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call		2,269.00000	2,045	18.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put		23.00000	24	18.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call		1,362.00000	1,173	18.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put		115.00000	152	18.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call		241.00000	208	25.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put		1,994.00000	2,187	25.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call		108.00000	95	30.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put		3,862.00000	4,074	30.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call		56.00000	49	33.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put		5,810.00000	6,028	33.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call		29.00000	25	35.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put		7,783.00000	8,005	35.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call		4,298.00000	4,073	28.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put		1.00000	2	28.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call		3,304.00000	3,080	24.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put		8.00000	9	24.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call		2,318.00000	2,094	18.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put		22.00000	23	18.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	7.05	Call		1,403.00000	1,212	18.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put		106.00000	141	18.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call		246.00000	212	25.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put		1,950.00000	2,142	25.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call		110.00000	96	30.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put		3,813.00000	4,026	30.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call		57.00000	50	33.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put		5,760.00000	5,979	33.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call		30.00000	26	35.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put		7,734.00000	7,955	35.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call		4,397.00000	4,172	28.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put		1.00000	2	28.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call		3,403.00000	3,179	24.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put		7.00000	8	24.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call		2,416.00000	2,192	19.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put		20.00000	21	19.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call		1,487.00000	1,291	18.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put		90.00000	121	18.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call		258.00000	222	25.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put		1,861.00000	2,051	25.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call		114.00000	99	29.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put		3,717.00000	3,929	29.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call		59.00000	51	33.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put		5,662.00000	5,880	33.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call		31.00000	27	35.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put		7,634.00000	7,856	35.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call		4,447.00000	4,222	28.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put		1.00000	1	28.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call		3,453.00000	3,228	25.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put		6.00000	8	25.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call		2,465.00000	2,241	19.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put		19.00000	20	19.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call		1,530.00000	1,332	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put		83.00000	111	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call		264.00000	227	25.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put		1,817.00000	2,006	25.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call		115.00000	101	29.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put		3,669.00000	3,880	29.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call		59.00000	52	33.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put		5,613.00000	5,831	33.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call		31.00000	27	35.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put		7,585.00000	7,806	35.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call		4,547.00000	4,322	28.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put		1.00000	1	28.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call		3,552.00000	3,328	25.61	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 13/09/2010 Currency Future	4.80	Put		6.00000	7	25.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call		2,564.00000	2,339	20.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put		17.00000	19	20.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call		1,616.00000	1,415	18.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put		70.00000	95	18.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call		276.00000	237	24.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put		1,730.00000	1,917	24.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call		120.00000	104	29.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put		3,573.00000	3,784	29.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call		61.00000	53	32.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put		5,515.00000	5,733	32.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call		32.00000	28	35.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put		7,486.00000	7,707	35.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call		4,497.00000	4,272	28.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put		1.00000	1	28.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call		3,502.00000	3,278	25.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put		6.00000	7	25.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Call		2,514.00000	2,290	20.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		18.00000	20	20.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,573.00000	1,373	18.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		76.00000	103	18.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		270.00000	232	24.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		1,774.00000	1,961	24.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		117.00000	103	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		3,621.00000	3,832	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		60.00000	53	33.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		5,564.00000	5,782	33.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		32.00000	27	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		7,535.00000	7,757	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Call		4,597.00000	4,372	28.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Put		0.00000	1	28.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Call		3,602.00000	3,377	25.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Put		5.00000	6	25.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Call		2,613.00000	2,389	20.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Put		16.00000	18	20.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Call		1,660.00000	1,458	18.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Put		64.00000	87	18.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Call		283.00000	243	24.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Put		1,687.00000	1,872	24.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Call		122.00000	106	29.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Put		3,525.00000	3,735	29.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Call		62.00000	54	32.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Put		5,466.00000	5,683	32.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Call		33.00000	28	35.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Put		7,436.00000	7,657	35.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	3.70	Call			4,647.00000	4,421	28.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Put			0.00000	1	28.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Call			3,651.00000	3,427	26.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Put			5.00000	6	26.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Call			2,662.00000	2,438	20.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Put			16.00000	17	20.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Call			1,705.00000	1,500	18.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Put			59.00000	80	18.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Call			290.00000	249	24.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Put			1,644.00000	1,828	24.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Call			124.00000	108	29.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Put			3,477.00000	3,687	29.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Call			63.00000	55	32.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Put			5,417.00000	5,634	32.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Call			33.00000	29	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Put			7,387.00000	7,608	35.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Call			4,347.00000	4,123	28.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Put			1.00000	2	28.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Call			3,354.00000	3,129	24.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Put			7.00000	9	24.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Call			2,367.00000	2,143	19.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Put			21.00000	22	19.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Call			1,445.00000	1,251	18.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Put			98.00000	131	18.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Call			252.00000	217	25.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Put			1,905.00000	2,096	25.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Call			112.00000	98	29.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Put			3,765.00000	3,977	29.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Call			58.00000	50	33.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Put			5,711.00000	5,930	33.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Call			30.00000	26	35.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Put			7,684.00000	7,905	35.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.20	Call			4,148.00000	3,924	28.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.20	Put			2.00000	3	28.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.20	Call			3,156.00000	2,932	23.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.20	Put			9.00000	11	23.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.20	Call			2,172.00000	1,951	18.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.20	Put			25.00000	30	18.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.20	Call			1,281.00000	1,102	18.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.20	Put			134.00000	181	18.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.20	Call			231.00000	198	25.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.20	Put			2,084.00000	2,277	25.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.20	Call			105.00000	91	30.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.20	Put			3,958.00000	4,170	30.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.20	Call			55.00000	47	33.55	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 13/09/2010 Currency Future	14.20	Put			5,908.00000	6,127	33.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.20	Call			29.00000	24	35.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.20	Put			7,882.00000	8,103	35.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.35	Call			4,000.00000	3,774	27.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.35	Put			3.00000	4	27.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.35	Call			3,007.00000	2,783	22.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.35	Put			11.00000	13	22.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.35	Call			2,026.00000	1,812	18.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.35	Put			29.00000	41	18.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.35	Call			1,164.00000	1,001	18.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.35	Put			167.00000	231	18.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.35	Call			216.00000	185	26.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.35	Put			2,220.00000	2,414	26.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.35	Call			100.00000	86	30.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.35	Put			4,104.00000	4,315	30.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.35	Call			52.00000	45	33.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.35	Put			6,056.00000	6,274	33.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.35	Call			27.00000	22	35.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.35	Put			8,031.00000	8,252	35.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.24570		8.47230		20.24	296,845.20	36	36.00
\$ / R On 13/12/2010 Currency Future	8.45	Call			731.00000	627	20.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put			708.00000	832	20.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call			712.00000	611	20.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put			740.00000	866	20.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Call			771.00000	661	20.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Put			648.00000	765	20.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call			813.00000	697	20.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put			591.00000	701	20.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call			858.00000	737	20.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put			536.00000	641	20.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call			905.00000	779	19.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put			483.00000	583	19.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call			956.00000	823	19.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put			433.00000	528	19.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Call			982.00000	847	19.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Put			409.00000	501	19.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Call			1,008.00000	871	19.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Put			386.00000	475	19.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call			930.00000	801	19.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put			458.00000	555	19.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call			835.00000	717	20.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put			563.00000	671	20.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call			792.00000	679	20.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put			619.00000	733	20.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call			881.00000	758	19.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	8.10	Put			509.00000	612	19.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call			694.00000	596	20.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put			772.00000	900	20.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call			676.00000	581	21.10	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put			804.00000	935	21.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call			750.00000	644	20.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put			678.00000	798	20.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call			3,979.00000	3,753	26.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put			7.00000	8	26.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call			2,990.00000	2,767	21.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put			18.00000	21	21.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call			2,029.00000	1,820	18.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put			56.00000	75	18.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call			1,217.00000	1,059	18.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put			244.00000	313	18.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call			293.00000	253	25.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put			2,321.00000	2,507	25.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call			150.00000	131	29.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put			4,178.00000	4,386	29.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call			88.00000	77	32.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put			6,116.00000	6,331	32.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call			54.00000	46	34.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put			8,081.00000	8,300	34.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call			4,078.00000	3,853	26.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put			6.00000	7	26.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call			3,088.00000	2,865	21.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put			16.00000	19	21.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call			2,121.00000	1,909	18.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put			49.00000	63	18.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call			1,286.00000	1,119	18.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put			214.00000	273	18.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call			304.00000	263	25.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put			2,232.00000	2,417	25.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call			155.00000	135	29.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put			4,082.00000	4,290	29.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call			90.00000	79	32.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,018.00000	6,234	32.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			55.00000	47	34.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			7,983.00000	8,202	34.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call			4,029.00000	3,803	26.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put			7.00000	7	26.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call			3,039.00000	2,816	21.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put			17.00000	20	21.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call			2,074.00000	1,865	18.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put			52.00000	69	18.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	7.45	Call			1,249.00000	1,088	18.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			227.00000	293	18.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			299.00000	258	25.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,277.00000	2,462	25.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			153.00000	133	29.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,130.00000	4,338	29.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			89.00000	78	32.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,067.00000	6,283	32.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			55.00000	47	34.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,032.00000	8,251	34.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			4,226.00000	4,002	27.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			4.00000	6	27.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			3,237.00000	3,012	22.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			14.00000	16	22.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			2,264.00000	2,044	18.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put			42.00000	48	18.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call			1,399.00000	1,215	18.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put			176.00000	219	18.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call			322.00000	280	25.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put			2,100.00000	2,284	25.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call			161.00000	142	29.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put			3,939.00000	4,146	29.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call			93.00000	83	32.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put			5,871.00000	6,087	32.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call			57.00000	50	34.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put			7,835.00000	8,055	34.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call			4,276.00000	4,051	27.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put			4.00000	5	27.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call			3,286.00000	3,061	22.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put			14.00000	15	22.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call			2,312.00000	2,092	18.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put			39.00000	46	18.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call			1,437.00000	1,252	18.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put			165.00000	206	18.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call			328.00000	285	25.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put			2,056.00000	2,239	25.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call			164.00000	144	29.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put			3,891.00000	4,098	29.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call			95.00000	84	32.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put			5,822.00000	6,038	32.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call			58.00000	51	34.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put			7,785.00000	8,005	34.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call			4,325.00000	4,100	27.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put			3.00000	5	27.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call			3,335.00000	3,110	22.77	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 13/12/2010 Currency Future	5.15	Put		13.00000	14	22.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		2,360.00000	2,139	18.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		37.00000	44	18.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,477.00000	1,289	18.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		154.00000	193	18.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		335.00000	290	24.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,012.00000	2,195	24.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		166.00000	146	28.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		3,844.00000	4,050	28.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		96.00000	85	32.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		5,773.00000	5,989	32.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		58.00000	52	34.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		7,736.00000	7,956	34.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call		4,375.00000	4,150	27.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put		3.00000	4	27.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call		3,385.00000	3,160	23.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put		12.00000	14	23.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call		2,408.00000	2,187	19.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put		35.00000	41	19.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		1,516.00000	1,327	18.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		144.00000	181	18.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		341.00000	296	24.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		1,969.00000	2,150	24.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		168.00000	148	28.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		3,796.00000	4,002	28.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		97.00000	86	32.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		5,724.00000	5,940	32.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		59.00000	52	34.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		7,687.00000	7,906	34.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		4,425.00000	4,199	27.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		2.00000	4	27.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		3,434.00000	3,209	23.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		12.00000	13	23.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		2,456.00000	2,235	19.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		34.00000	39	19.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call		1,557.00000	1,365	18.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put		134.00000	170	18.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call		348.00000	302	24.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put		1,926.00000	2,106	24.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call		171.00000	150	28.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put		3,749.00000	3,954	28.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call		98.00000	87	31.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put		5,676.00000	5,891	31.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call		60.00000	53	34.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put		7,637.00000	7,857	34.36	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 13/12/2010 Currency Future	4.00	Call			4,474.00000	4,249	27.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			2.00000	3	27.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			3,484.00000	3,258	23.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			11.00000	13	23.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			2,504.00000	2,283	19.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			32.00000	37	19.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,597.00000	1,404	18.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			125.00000	159	18.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			355.00000	307	24.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			1,883.00000	2,062	24.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			173.00000	152	28.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			3,701.00000	3,906	28.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			99.00000	88	31.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put			5,627.00000	5,842	31.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call			60.00000	53	34.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put			7,588.00000	7,808	34.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call			4,524.00000	4,298	27.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put			2.00000	3	27.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call			3,533.00000	3,308	23.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put			11.00000	12	23.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call			2,552.00000	2,331	19.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put			30.00000	35	19.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call			1,639.00000	1,444	18.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put			116.00000	148	18.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call			363.00000	314	24.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put			1,840.00000	2,018	24.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call			176.00000	154	28.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put			3,654.00000	3,859	28.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call			100.00000	89	31.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put			5,578.00000	5,793	31.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call			61.00000	54	34.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put			7,539.00000	7,758	34.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call			4,177.00000	3,952	27.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put			5.00000	6	27.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call			3,187.00000	2,962	22.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put			15.00000	17	22.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call			2,216.00000	1,999	18.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put			44.00000	53	18.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call			1,361.00000	1,182	18.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put			188.00000	237	18.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call			316.00000	274	25.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put			2,144.00000	2,328	25.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call			159.00000	140	29.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put			3,987.00000	4,194	29.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call			92.00000	82	32.36	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 13/12/2010 Currency Future	14.30	Put		5,920.00000	6,136	32.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		57.00000	49	34.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		7,884.00000	8,104	34.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Call		4,574.00000	4,348	27.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Put		1.00000	2	27.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Call		3,583.00000	3,357	24.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Put		10.00000	12	24.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Call		2,601.00000	2,379	19.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Put		28.00000	33	19.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Call		1,680.00000	1,484	18.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Put		108.00000	138	18.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Call		370.00000	320	24.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Put		1,798.00000	1,974	24.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Call		179.00000	157	28.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Put		3,606.00000	3,811	28.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Call		102.00000	90	31.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Put		5,529.00000	5,744	31.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Call		62.00000	54	34.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Put		7,489.00000	7,709	34.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Call		4,624.00000	4,398	27.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Put		1.00000	2	27.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Call		3,632.00000	3,407	24.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Put		10.00000	11	24.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Call		2,649.00000	2,427	20.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Put		27.00000	31	20.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Call		1,722.00000	1,524	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Put		100.00000	128	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Call		378.00000	326	24.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Put		1,755.00000	1,931	24.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Call		182.00000	159	28.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Put		3,559.00000	3,763	28.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Call		103.00000	91	31.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Put		5,481.00000	5,695	31.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Call		63.00000	55	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Put		7,440.00000	7,659	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Call		4,128.00000	3,902	26.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Put		5.00000	7	26.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Call		3,138.00000	2,914	21.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Put		15.00000	18	21.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Call		2,169.00000	1,954	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Put		46.00000	58	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Call		1,323.00000	1,150	18.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Put		201.00000	255	18.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Call		310.00000	268	25.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Put		2,188.00000	2,373	25.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	12.35	Call		157.00000	138	29.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.35	Put		4,035.00000	4,242	29.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Call		91.00000	80	32.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Put		5,969.00000	6,185	32.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Call		56.00000	48	34.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Put		7,934.00000	8,153	34.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.76330	12.95190		20.72	740,271.40	58	39,396.00
£ / R On 14/12/2009 Currency Future	12.95	Call		350.00000	277	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		348.00000	464	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		329.00000	260	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		377.00000	497	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		5,352.00000	5,163	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		401.00000	314	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		299.00000	401	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		548.00000	436	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		197.00000	272	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		615.00000	495	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		163.00000	231	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		761.00000	626	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		109.00000	162	20.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		686.00000	558	20.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		134.00000	195	20.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		840.00000	697	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		88.00000	134	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		880.00000	735	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		78.00000	121	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		1,050.00000	893	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		48.00000	79	21.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		1,240.00000	1,063	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		38.00000	50	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		1,192.00000	1,019	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		40.00000	56	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		1,336.00000	1,157	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		34.00000	44	21.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		1,097.00000	934	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		45.00000	71	21.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		1,007.00000	852	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		55.00000	89	21.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		800.00000	661	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		98.00000	148	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		650.00000	526	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		148.00000	213	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		723.00000	591	20.88	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	12.35	Put		121.00000	178	20.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		517.00000	408	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		215.00000	295	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		486.00000	381	20.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		234.00000	318	20.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		457.00000	356	20.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		255.00000	342	20.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		375.00000	295	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		323.00000	432	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		309.00000	244	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		407.00000	531	21.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		273.00000	215	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		471.00000	601	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		226.00000	177	22.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		574.00000	713	22.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		164.00000	128	23.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		762.00000	914	23.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		154.00000	120	23.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		802.00000	956	23.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		145.00000	112	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		843.00000	999	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		154.00000	120	23.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		802.00000	956	23.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		136.00000	105	23.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		884.00000	1,042	23.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		127.00000	98	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		925.00000	1,085	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		105.00000	81	24.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,053.00000	1,218	24.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		112.00000	86	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,010.00000	1,173	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		199.00000	155	22.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		647.00000	792	22.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		256.00000	201	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		504.00000	638	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		187.00000	145	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		685.00000	832	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		145.00000	112	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		843.00000	999	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		119.00000	92	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		968.00000	1,129	24.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		112.00000	86	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,010.00000	1,173	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		127.00000	98	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		925.00000	1,085	23.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.50	Call			175.00000	136	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			723.00000	873	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			199.00000	155	22.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			647.00000	792	22.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			212.00000	166	22.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			610.00000	752	22.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			256.00000	201	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			504.00000	638	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			273.00000	215	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			471.00000	601	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			290.00000	229	21.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			439.00000	566	21.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			136.00000	105	23.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			884.00000	1,042	23.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			187.00000	145	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			685.00000	832	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			290.00000	229	21.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			439.00000	566	21.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			154.00000	120	23.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			802.00000	956	23.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			64.00000	49	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,412.00000	1,586	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			93.00000	71	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,141.00000	1,308	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			87.00000	67	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,185.00000	1,354	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			87.00000	67	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,185.00000	1,354	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			82.00000	63	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,230.00000	1,400	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			68.00000	52	25.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,366.00000	1,539	25.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			53.00000	41	26.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,552.00000	1,727	26.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			60.00000	46	25.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,458.00000	1,633	25.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			57.00000	43	26.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,505.00000	1,680	26.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			50.00000	38	26.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,599.00000	1,775	26.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			32.00000	25	27.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,980.00000	2,161	27.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			34.00000	26	27.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,932.00000	2,113	27.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			45.00000	34	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 14/12/2009 Currency Future	14.60	Put			1,693.00000	1,871	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			40.00000	30	27.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,788.00000	1,967	27.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			36.00000	27	27.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,884.00000	2,064	27.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			29.00000	23	28.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,077.00000	2,259	28.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			26.00000	21	28.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,174.00000	2,357	28.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			24.00000	19	29.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,272.00000	2,456	29.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			17.00000	14	31.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,665.00000	2,851	31.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			82.00000	63	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,230.00000	1,400	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			72.00000	55	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,321.00000	1,492	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			105.00000	81	24.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,053.00000	1,218	24.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			45.00000	34	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,693.00000	1,871	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			77.00000	59	25.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,275.00000	1,446	25.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			48.00000	36	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,646.00000	1,823	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			42.00000	32	26.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,740.00000	1,919	26.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			38.00000	28	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,836.00000	2,015	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			25.00000	20	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,223.00000	2,406	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			112.00000	86	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,010.00000	1,173	24.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			99.00000	76	24.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,097.00000	1,263	24.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			77.00000	59	25.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,275.00000	1,446	25.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			48.00000	36	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,646.00000	1,823	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			30.00000	24	28.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,028.00000	2,210	28.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			42.00000	32	26.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,740.00000	1,919	26.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			27.00000	22	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,125.00000	2,308	28.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.40	Call			57.00000	43	26.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,505.00000	1,680	26.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			32.00000	25	27.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,980.00000	2,161	27.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			60.00000	46	25.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,458.00000	1,633	25.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,652.00000	4,463	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,154.00000	2,968	34.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			2.00000	5	34.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,676.00000	1,493	24.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			24.00000	30	24.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			428.00000	334	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			276.00000	371	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			15.00000	12	31.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,863.00000	3,049	31.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			5.00000	4	37.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,353.00000	4,541	37.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			2.00000	2	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,850.00000	6,038	41.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			1.00000	1	46.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,349.00000	7,538	46.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,102.00000	4,913	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,602.00000	3,415	36.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			0.00000	2	36.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,117.00000	1,932	28.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			15.00000	19	28.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			21.00000	17	29.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,419.00000	2,603	29.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			7.00000	6	36.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,906.00000	4,093	36.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			3.00000	2	40.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,401.00000	5,589	40.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	45.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,899.00000	7,088	45.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,852.00000	3,665	37.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			0.00000	1	37.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,362.00000	2,177	30.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			10.00000	14	30.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			922.00000	773	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			70.00000	110	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			9.00000	7	35.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,657.00000	3,844	35.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			3.00000	3	39.86	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 14/12/2009 Currency Future	18.10	Put			5,151.00000	5,339	39.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	44.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,649.00000	6,838	44.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			375.00000	295	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			323.00000	432	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			241.00000	189	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			539.00000	675	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			93.00000	71	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,141.00000	1,308	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			212.00000	166	22.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			610.00000	752	22.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			82.00000	63	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,230.00000	1,400	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			99.00000	76	24.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,097.00000	1,263	24.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			175.00000	136	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			723.00000	873	23.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,857.00000	2,670	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			5.00000	7	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,871.00000	1,688	26.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			20.00000	24	26.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			6.00000	5	37.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,154.00000	4,342	37.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			2.00000	1	42.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,150.00000	6,338	42.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			1.00000	1	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,149.00000	8,337	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,752.00000	3,565	37.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			0.00000	2	37.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,758.00000	2,571	32.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			6.00000	8	32.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,773.00000	1,590	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			22.00000	27	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			6.00000	5	37.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,254.00000	4,441	37.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			2.00000	1	43.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,250.00000	6,438	43.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			1.00000	0	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,249.00000	8,437	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			2,609.00000	2,423	31.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			7.00000	10	31.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			1,627.00000	1,445	24.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			25.00000	32	24.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			5.00000	4	37.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			4,403.00000	4,591	37.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	43.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,400.00000	6,588	43.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			1.00000	0	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,399.00000	8,587	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,652.00000	3,465	36.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			0.00000	2	36.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,659.00000	2,473	31.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			7.00000	9	31.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			22.00000	17	29.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,370.00000	2,554	29.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	43.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,350.00000	6,538	43.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			1.00000	0	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			8,349.00000	8,537	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			3,452.00000	3,266	35.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			0.00000	3	35.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			2,461.00000	2,275	30.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			9.00000	12	30.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			1,481.00000	1,300	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			29.00000	37	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			18.00000	15	30.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			2,567.00000	2,752	30.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			5.00000	4	38.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			4,553.00000	4,741	38.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	44.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			6,549.00000	6,738	44.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			0.00000	0	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			8,549.00000	8,737	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			3,303.00000	3,117	35.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			1.00000	4	35.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			2,313.00000	2,128	29.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			11.00000	15	29.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			16.00000	13	31.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			2,714.00000	2,900	31.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			4.00000	3	38.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			4,702.00000	4,890	38.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	44.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			6,699.00000	6,888	44.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			8,699.00000	8,887	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			3,253.00000	3,067	35.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			1.00000	4	35.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			2,264.00000	2,079	29.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			12.00000	16	29.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			1,288.00000	1,110	21.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.70	Put			36.00000	47	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			16.00000	13	31.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			2,764.00000	2,950	31.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			4.00000	3	38.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			4,752.00000	4,940	38.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	1	44.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			6,749.00000	6,938	44.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			8,748.00000	8,937	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			3,203.00000	3,018	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			1.00000	4	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			2,215.00000	2,031	29.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			13.00000	17	29.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			15.00000	12	31.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			2,813.00000	2,999	31.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			4.00000	3	38.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			4,802.00000	4,990	38.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	44.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			6,799.00000	6,988	44.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			8,798.00000	8,987	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			3,104.00000	2,918	34.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			2.00000	5	34.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			1,145.00000	977	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			43.00000	63	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			14.00000	12	32.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			2,912.00000	3,098	32.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			4.00000	3	39.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			4,902.00000	5,090	39.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			8,898.00000	9,087	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			2,166.00000	1,981	28.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			14.00000	18	28.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			4.00000	3	39.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			4,852.00000	5,040	39.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			1.00000	1	44.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			6,849.00000	7,038	44.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			8,848.00000	9,037	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			3,402.00000	3,216	35.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			0.00000	3	35.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			2,412.00000	2,226	30.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			10.00000	13	30.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			1,433.00000	1,253	22.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			31.00000	39	22.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.55	Call			581.00000	465	20.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			179.00000	251	20.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			18.00000	14	30.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			2,616.00000	2,801	30.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			4.00000	4	38.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			4,603.00000	4,790	38.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			1.00000	1	44.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			6,599.00000	6,788	44.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			0.00000	0	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			8,599.00000	8,787	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			3,502.00000	3,316	36.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			0.00000	3	36.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			2,510.00000	2,325	30.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			8.00000	11	30.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			1,530.00000	1,348	23.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			28.00000	35	23.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			19.00000	16	30.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			2,517.00000	2,702	30.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			5.00000	4	38.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			4,503.00000	4,691	38.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	43.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			6,500.00000	6,688	43.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			1.00000	0	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			8,499.00000	8,687	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,902.00000	3,715	37.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			0.00000	1	37.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,907.00000	2,720	33.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			5.00000	6	33.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,921.00000	1,736	26.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			19.00000	23	26.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			964.00000	812	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			62.00000	99	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			27.00000	22	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,125.00000	2,308	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			7.00000	5	36.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,105.00000	4,292	36.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			2.00000	1	42.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,100.00000	6,288	42.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			1.00000	1	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,099.00000	8,287	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,952.00000	3,764	38.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			0.00000	1	38.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,956.00000	2,769	33.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			5.00000	6	33.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,970.00000	1,785	27.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.00	Put		18.00000	22	27.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call		7.00000	6	36.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put		4,055.00000	4,242	36.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call		2.00000	1	42.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put		6,050.00000	6,238	42.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call		1.00000	1	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put		8,049.00000	8,237	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		3,802.00000	3,615	37.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		0.00000	1	37.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		2,807.00000	2,621	32.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		6.00000	7	32.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		1,822.00000	1,639	26.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		21.00000	26	26.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		25.00000	20	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,223.00000	2,406	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call		6.00000	5	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put		4,204.00000	4,392	37.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call		2.00000	1	42.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put		6,200.00000	6,388	42.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		1.00000	1	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		8,199.00000	8,387	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		3,702.00000	3,515	36.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		0.00000	2	36.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		2,708.00000	2,522	32.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		6.00000	9	32.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		1,724.00000	1,542	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		23.00000	28	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		23.00000	18	29.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		2,321.00000	2,505	29.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		6.00000	5	37.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		4,304.00000	4,491	37.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		2.00000	1	43.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		6,300.00000	6,488	43.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		1.00000	0	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		8,299.00000	8,487	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		3,552.00000	3,366	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		0.00000	2	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		2,560.00000	2,374	31.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		8.00000	11	31.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		1,578.00000	1,397	23.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		26.00000	33	23.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		20.00000	16	30.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		2,468.00000	2,653	30.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		5.00000	4	37.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		4,453.00000	4,641	37.92	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	19.40	Call			1.00000	1	43.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			6,450.00000	6,638	43.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			1.00000	0	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			8,449.00000	8,637	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			3,352.00000	3,167	35.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			0.00000	3	35.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			1,384.00000	1,205	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			32.00000	42	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			4.00000	4	38.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			4,652.00000	4,840	38.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			0.00000	0	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			8,649.00000	8,837	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			3,055.00000	2,869	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			3.00000	5	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			2,068.00000	1,883	28.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			16.00000	20	28.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			14.00000	11	32.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			2,962.00000	3,148	32.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			3.00000	3	39.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			4,952.00000	5,140	39.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	45.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			6,949.00000	7,138	45.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			8,948.00000	9,137	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			4,002.00000	3,814	38.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			0.00000	1	38.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			3,006.00000	2,819	33.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			4.00000	6	33.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			2,019.00000	1,834	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			17.00000	21	27.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			7.00000	6	36.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,005.00000	4,193	36.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			2.00000	2	42.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,000.00000	6,188	42.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			1.00000	1	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			7,999.00000	8,187	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			4,102.00000	3,914	38.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			0.00000	1	38.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			2.00000	2	41.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			5,900.00000	6,088	41.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			1.00000	1	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			7,899.00000	8,087	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			4,052.00000	3,864	38.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			0.00000	1	38.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			7.00000	6	36.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.90	Put			3,955.00000	4,143	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			2.00000	2	42.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			5,950.00000	6,138	42.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			1.00000	1	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			7,949.00000	8,137	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			4,252.00000	4,064	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			0.00000	1	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			8.00000	7	35.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			3,756.00000	3,944	35.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			2.00000	2	41.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			5,750.00000	5,938	41.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			1.00000	1	47.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			7,749.00000	7,937	47.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			4,302.00000	4,114	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			0.00000	1	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			8.00000	7	35.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put			3,706.00000	3,894	35.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call			2.00000	2	41.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put			5,700.00000	5,888	41.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call			1.00000	1	47.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put			7,699.00000	7,888	47.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call			4,352.00000	4,164	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put			0.00000	0	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call			2.00000	2	41.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put			5,650.00000	5,839	41.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call			1.00000	1	47.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put			7,649.00000	7,838	47.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call			4,402.00000	4,214	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put			0.00000	0	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call			9.00000	8	35.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put			3,607.00000	3,794	35.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call			2.00000	2	41.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put			5,600.00000	5,789	41.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call			1.00000	1	47.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put			7,599.00000	7,788	47.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call			4,602.00000	4,413	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put			0.00000	0	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call			10.00000	9	34.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put			3,408.00000	3,595	34.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call			1.00000	1	46.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put			7,399.00000	7,588	46.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call			10.00000	9	34.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put			3,358.00000	3,545	34.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call			3.00000	2	40.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put			5,351.00000	5,539	40.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	8.40	Call			4,552.00000	4,364	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put			0.00000	0	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call			10.00000	8	34.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put			3,458.00000	3,645	34.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call			2.00000	2	40.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put			5,451.00000	5,639	40.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call			1.00000	1	46.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put			7,449.00000	7,638	46.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call			4,702.00000	4,513	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put			0.00000	0	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call			11.00000	9	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put			3,309.00000	3,496	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call			3.00000	2	40.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put			5,301.00000	5,489	40.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call			1.00000	1	46.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put			7,299.00000	7,488	46.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call			4,952.00000	4,763	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call			13.00000	11	32.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put			3,061.00000	3,247	32.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call			3.00000	3	39.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put			5,051.00000	5,239	39.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call			1.00000	1	45.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put			7,049.00000	7,238	45.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call			5,052.00000	4,863	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call			4,502.00000	4,314	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put			0.00000	0	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call			9.00000	8	34.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put			3,507.00000	3,695	34.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call			2.00000	2	40.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put			5,500.00000	5,689	40.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call			1.00000	1	47.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put			7,499.00000	7,688	47.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call			4,752.00000	4,563	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put			0.00000	0	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call			11.00000	9	33.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put			3,259.00000	3,446	33.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call			3.00000	2	40.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put			5,251.00000	5,439	40.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call			1.00000	1	46.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put			7,249.00000	7,438	46.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call			5,002.00000	4,813	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put			0.00000	0	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call			13.00000	11	32.56	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	15.95	Put		3,011.00000	3,198	32.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call		3.00000	3	39.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put		5,001.00000	5,189	39.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call		1.00000	1	45.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put		6,999.00000	7,188	45.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Call		5,302.00000	5,113	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Call		5,152.00000	4,963	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Call		4,152.00000	3,964	38.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Put		0.00000	1	38.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Call		5,202.00000	5,013	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	0	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Call		4,202.00000	4,014	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Put		0.00000	1	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Call		4,802.00000	4,613	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Put		0.00000	0	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Call		11.00000	10	33.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Put		3,209.00000	3,396	33.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Call		3.00000	2	40.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Put		5,201.00000	5,389	40.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Call		1.00000	1	46.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Put		7,199.00000	7,388	46.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Call		4,452.00000	4,264	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Put		0.00000	0	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Call		9.00000	8	35.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Put		3,557.00000	3,745	35.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Call		2.00000	2	40.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Put		5,550.00000	5,739	40.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Call		1.00000	1	47.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Put		7,549.00000	7,738	47.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.97430	13.16820		19.33	2,594,860.00	200	1,179.00
£ / R On 15/03/2010 Currency Future	13.15	Call		599.00000	533	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		581.00000	709	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		559.00000	498	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		641.00000	773	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		579.00000	515	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		611.00000	741	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		645.00000	571	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		527.00000	646	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		744.00000	657	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		426.00000	532	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		827.00000	731	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		359.00000	457	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		947.00000	840	18.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.50	Put		279.00000	365	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		885.00000	784	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		317.00000	409	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		1,012.00000	898	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		243.00000	324	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,045.00000	929	18.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		227.00000	305	18.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		1,186.00000	1,058	18.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		168.00000	234	18.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		1,353.00000	1,199	18.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		135.00000	175	18.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		1,311.00000	1,163	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		143.00000	188	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		1,439.00000	1,281	18.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		121.00000	157	18.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		1,227.00000	1,092	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		159.00000	218	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		1,150.00000	1,025	18.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		182.00000	250	18.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		979.00000	869	18.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		261.00000	344	18.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		856.00000	757	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		337.00000	433	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		916.00000	811	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		298.00000	387	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		771.00000	681	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		403.00000	506	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		718.00000	633	19.27	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		450.00000	559	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		693.00000	611	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		475.00000	587	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		622.00000	551	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		553.00000	677	19.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		522.00000	465	20.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		704.00000	841	20.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		455.00000	406	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		836.00000	981	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		396.00000	354	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		978.00000	1,130	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		383.00000	343	21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,015.00000	1,168	21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		370.00000	331	21.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,052.00000	1,207	21.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		358.00000	320	21.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,090.00000	1,246	21.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.00	Call			334.00000	300	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,166.00000	1,326	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			302.00000	272	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,284.00000	1,447	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			313.00000	281	21.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,244.00000	1,406	21.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			2,168.00000	1,988	20.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			50.00000	63	20.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			4,028.00000	3,837	28.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			10.00000	13	28.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			424.00000	379	20.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			906.00000	1,055	20.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			504.00000	449	20.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			736.00000	875	20.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			211.00000	191	23.13	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,743.00000	1,917	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			471.00000	420	20.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			802.00000	945	20.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			323.00000	290	21.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,205.00000	1,366	21.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			346.00000	310	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,128.00000	1,286	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			439.00000	392	20.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			871.00000	1,018	20.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			487.00000	434	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			769.00000	910	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			540.00000	481	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			672.00000	807	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			410.00000	366	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			942.00000	1,092	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,682.00000	3,492	26.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			14.00000	18	26.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,701.00000	2,515	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			33.00000	40	22.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,750.00000	1,581	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			81.00000	107	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			240.00000	217	22.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,572.00000	1,743	22.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			124.00000	108	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,455.00000	2,634	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			59.00000	51	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,391.00000	3,576	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			33.00000	30	26.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,364.00000	4,556	26.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,584.00000	3,394	26.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.60	Put		16.00000	20	26.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		2,604.00000	2,418	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		36.00000	43	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		1,659.00000	1,494	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		91.00000	119	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		225.00000	204	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,657.00000	1,829	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		115.00000	100	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,546.00000	2,726	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		55.00000	47	25.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,487.00000	3,673	25.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		32.00000	29	27.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,463.00000	4,655	27.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		3,485.00000	3,296	26.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		17.00000	21	26.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		2,507.00000	2,321	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		38.00000	47	21.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		1,570.00000	1,407	18.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		102.00000	133	18.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		106.00000	93	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,638.00000	2,819	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		51.00000	43	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,583.00000	3,769	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		31.00000	28	27.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,562.00000	4,754	27.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		3,387.00000	3,198	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		19.00000	24	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		2,410.00000	2,225	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		41.00000	50	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		1,483.00000	1,323	18.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		114.00000	149	18.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		199.00000	180	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		1,830.00000	2,006	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		99.00000	86	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		2,731.00000	2,912	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		48.00000	40	25.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		3,679.00000	3,866	25.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		30.00000	28	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,661.00000	4,853	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		3,240.00000	3,051	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		21.00000	27	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		2,265.00000	2,081	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		46.00000	56	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		181.00000	164	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		1,963.00000	2,140	23.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.95	Call			88.00000	77	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,870.00000	3,052	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			43.00000	36	25.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,824.00000	4,012	25.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			28.00000	26	28.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,810.00000	5,002	28.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,338.00000	3,149	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			20.00000	25	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,361.00000	2,177	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			43.00000	52	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			192.00000	175	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,874.00000	2,050	23.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			95.00000	83	24.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,777.00000	2,958	24.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			46.00000	39	25.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,728.00000	3,915	25.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			29.00000	27	27.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,711.00000	4,903	27.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,633.00000	3,443	26.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			15.00000	19	26.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,653.00000	2,466	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			34.00000	42	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,704.00000	1,537	19.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			86.00000	113	19.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			233.00000	210	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,614.00000	1,786	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			119.00000	104	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,501.00000	2,680	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			57.00000	49	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,439.00000	3,624	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			32.00000	30	27.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,414.00000	4,605	27.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,436.00000	3,247	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			18.00000	22	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,458.00000	2,273	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			40.00000	48	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,526.00000	1,365	18.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			108.00000	141	18.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			799.00000	705	19.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			380.00000	481	19.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			205.00000	186	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,787.00000	1,961	23.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			103.00000	89	24.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,684.00000	2,865	24.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			49.00000	42	25.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.75	Put		3,631.00000	3,818	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		30.00000	28	27.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,612.00000	4,804	27.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		3,534.00000	3,345	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		16.00000	21	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		2,555.00000	2,369	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		37.00000	45	21.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		1,615.00000	1,450	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		97.00000	126	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		218.00000	197	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,700.00000	1,873	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		110.00000	96	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,592.00000	2,772	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		53.00000	45	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,535.00000	3,721	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		31.00000	29	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,513.00000	4,704	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		3,289.00000	3,100	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		20.00000	26	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		2,313.00000	2,129	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		45.00000	54	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		1,396.00000	1,240	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		128.00000	166	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		187.00000	169	23.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		1,918.00000	2,095	23.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		92.00000	80	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		2,824.00000	3,005	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		44.00000	37	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		3,776.00000	3,963	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		29.00000	27	28.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		4,760.00000	4,953	28.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		410.00000	366	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		942.00000	1,092	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		3,880.00000	3,689	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		12.00000	15	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		2,897.00000	2,709	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		29.00000	35	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		1,933.00000	1,759	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		65.00000	85	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		1,079.00000	960	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		211.00000	286	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		274.00000	246	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,406.00000	1,572	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		143.00000	126	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,275.00000	2,452	23.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.30	Call			68.00000	59	24.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,200.00000	3,384	24.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			35.00000	32	26.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,167.00000	4,358	26.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			20.00000	19	31.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,152.00000	6,344	31.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			9.00000	8	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			8,141.00000	8,334	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,732.00000	3,541	27.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			14.00000	17	27.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,750.00000	2,563	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			32.00000	39	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			1,795.00000	1,625	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			77.00000	101	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			128.00000	112	24.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,410.00000	2,588	24.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			33.00000	30	26.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,315.00000	4,506	26.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			19.00000	17	31.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,300.00000	6,493	31.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			8.00000	7	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,290.00000	8,483	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			18.00000	17	31.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,400.00000	6,593	31.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			8.00000	7	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,389.00000	8,583	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			18.00000	17	31.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			6,449.00000	6,642	31.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			7.00000	7	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			8,439.00000	8,632	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			17.00000	16	32.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			6,598.00000	6,791	32.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			7.00000	6	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			8,589.00000	8,782	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			16.00000	15	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,698.00000	6,891	32.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			6.00000	6	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,688.00000	8,881	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			16.00000	15	32.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,747.00000	6,940	32.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			6.00000	5	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,738.00000	8,931	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			15.00000	15	32.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,797.00000	6,990	32.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			6.00000	5	33.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.95	Put		8,788.00000	8,981	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		3,142.00000	2,953	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		24.00000	29	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		1,269.00000	1,127	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		151.00000	203	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call		82.00000	71	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		2,964.00000	3,147	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call		27.00000	26	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put		4,909.00000	5,102	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		15.00000	14	32.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		6,897.00000	7,090	32.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call		5.00000	5	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put		8,887.00000	9,081	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call		16.00000	15	32.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put		6,648.00000	6,841	32.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		6.00000	6	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		8,638.00000	8,832	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		17.00000	16	31.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		6,499.00000	6,692	31.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		7.00000	6	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		8,489.00000	8,682	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		3,781.00000	3,591	27.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		13.00000	16	27.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		2,799.00000	2,612	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		31.00000	37	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		1,841.00000	1,669	19.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		73.00000	95	19.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		133.00000	117	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,365.00000	2,542	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		34.00000	31	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,266.00000	4,457	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		19.00000	18	31.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		6,251.00000	6,444	31.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		9.00000	8	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,240.00000	8,433	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		3,929.00000	3,738	27.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		11.00000	14	27.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		2,946.00000	2,758	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		28.00000	33	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		1,979.00000	1,804	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		61.00000	80	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,114.00000	992	18.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		196.00000	268	18.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		149.00000	131	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,231.00000	2,407	23.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.25	Call		36.00000	32	26.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,117.00000	4,308	26.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		20.00000	19	31.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		6,102.00000	6,295	31.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		9.00000	8	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		8,091.00000	8,284	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		3,979.00000	3,788	27.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		11.00000	14	27.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		2,995.00000	2,807	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		27.00000	32	24.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		2,026.00000	1,850	19.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		57.00000	76	19.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		154.00000	136	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,186.00000	2,362	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		36.00000	33	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		4,068.00000	4,259	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		21.00000	19	31.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		6,052.00000	6,245	31.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		10.00000	9	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		8,042.00000	8,234	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		3,830.00000	3,640	27.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		12.00000	16	27.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		2,848.00000	2,660	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		30.00000	36	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,887.00000	1,714	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		68.00000	90	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		138.00000	121	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,320.00000	2,497	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		34.00000	31	26.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,216.00000	4,407	26.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		19.00000	18	31.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		6,201.00000	6,394	31.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		9.00000	8	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		8,191.00000	8,384	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		18.00000	17	31.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		6,350.00000	6,543	31.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		8.00000	7	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		8,340.00000	8,533	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		3,093.00000	2,904	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		25.00000	30	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		2,120.00000	1,942	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		52.00000	67	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		79.00000	68	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		3,011.00000	3,194	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		27.00000	26	28.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	18.10	Put			4,959.00000	5,151	28.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			14.00000	14	32.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			6,946.00000	7,139	32.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			5.00000	5	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			8,937.00000	9,130	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			3,044.00000	2,855	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			26.00000	31	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			2,072.00000	1,896	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			54.00000	71	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			76.00000	66	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,058.00000	3,242	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			27.00000	25	28.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,008.00000	5,201	28.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			14.00000	14	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			6,996.00000	7,189	32.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			5.00000	5	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			8,987.00000	9,180	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			3,191.00000	3,002	24.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			22.00000	28	24.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			2,216.00000	2,034	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			48.00000	60	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			669.00000	590	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			500.00000	616	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			85.00000	74	24.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			2,917.00000	3,100	24.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			28.00000	26	28.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			4,860.00000	5,052	28.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			15.00000	14	32.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			6,847.00000	7,040	32.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			6.00000	5	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			8,837.00000	9,031	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			4,127.00000	3,936	28.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			8.00000	12	28.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			170.00000	152	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			2,052.00000	2,228	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			40.00000	35	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			3,922.00000	4,110	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			22.00000	21	31.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			5,903.00000	6,096	31.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call			10.00000	10	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			7,892.00000	8,085	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			160.00000	141	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			2,142.00000	2,317	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			37.00000	34	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,019.00000	4,209	25.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.15	Call			21.00000	20	31.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,003.00000	6,195	31.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			10.00000	9	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			7,992.00000	8,185	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			4,077.00000	3,887	28.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			9.00000	12	28.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			165.00000	147	23.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,097.00000	2,272	23.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			38.00000	34	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			3,970.00000	4,160	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			21.00000	20	31.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			5,953.00000	6,146	31.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			10.00000	9	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			7,942.00000	8,135	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			4,225.00000	4,035	28.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			7.00000	11	28.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			22.00000	21	30.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			5,804.00000	5,997	30.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			11.00000	10	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			7,793.00000	7,986	33.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			4,324.00000	4,133	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			6.00000	9	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			22.00000	22	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			5,704.00000	5,897	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			11.00000	11	33.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			7,693.00000	7,886	33.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			4,274.00000	4,084	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			6.00000	10	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			22.00000	22	30.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			5,754.00000	5,947	30.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			11.00000	11	33.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			7,743.00000	7,936	33.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			4,373.00000	4,182	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			5.00000	8	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			23.00000	22	30.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			5,654.00000	5,848	30.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			11.00000	11	33.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			7,643.00000	7,837	33.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			4,621.00000	4,429	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put			3.00000	5	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call			24.00000	23	29.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put			5,406.00000	5,599	29.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call			12.00000	12	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put			7,394.00000	7,588	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call			4,671.00000	4,479	28.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	8.50	Put		3.00000	4	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call		24.00000	23	29.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put		5,356.00000	5,549	29.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call		13.00000	12	33.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put		7,344.00000	7,538	33.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call		4,572.00000	4,380	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put		3.00000	5	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call		24.00000	23	29.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put		5,456.00000	5,649	29.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call		12.00000	12	33.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put		7,444.00000	7,637	33.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call		4,721.00000	4,528	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put		2.00000	4	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call		248.00000	224	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put		1,530.00000	1,700	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call		61.00000	52	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put		3,343.00000	3,528	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call		25.00000	24	29.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put		5,306.00000	5,499	29.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		13.00000	12	33.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		7,295.00000	7,488	33.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call		4,969.00000	4,777	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put		1.00000	2	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call		292.00000	263	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put		1,324.00000	1,489	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call		74.00000	63	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put		3,105.00000	3,289	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call		26.00000	25	28.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put		5,058.00000	5,251	28.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call		14.00000	13	32.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put		7,046.00000	7,239	32.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call		5,019.00000	4,826	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put		1.00000	2	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call		4,522.00000	4,330	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put		4.00000	6	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call		23.00000	23	30.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put		5,505.00000	5,698	30.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call		12.00000	11	33.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put		7,494.00000	7,687	33.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Call		5,119.00000	4,926	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Put		1.00000	2	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Call		5,319.00000	5,125	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Put		1.00000	1	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Call		5,169.00000	4,976	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Put		1.00000	1	28.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.00	Call		4,176.00000	3,986	28.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Put		8.00000	11	28.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Call		5,219.00000	5,026	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Put		1.00000	1	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Call		4,820.00000	4,627	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Put		2.00000	3	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Call		265.00000	239	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Put		1,447.00000	1,614	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Call		66.00000	57	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Put		3,248.00000	3,432	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Call		25.00000	24	29.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Put		5,207.00000	5,400	29.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Call		13.00000	13	33.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Put		7,195.00000	7,388	33.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Call		4,770.00000	4,578	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Put		2.00000	4	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Call		256.00000	231	22.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Put		1,488.00000	1,657	22.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Call		64.00000	54	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Put		3,295.00000	3,480	24.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Call		25.00000	24	29.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Put		5,257.00000	5,450	29.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Call		13.00000	12	33.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Put		7,245.00000	7,438	33.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Call		4,472.00000	4,281	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Put		4.00000	7	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Call		23.00000	22	30.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Put		5,555.00000	5,748	30.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Call		12.00000	11	33.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Put		7,544.00000	7,737	33.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.18420	13.38550		19.09	303,236.60	23	678.00
£ / R On 14/06/2010 Currency Future	13.40	Call		768.00000	701	19.46	0.00	0	11,323.00
£ / R On 14/06/2010 Currency Future	13.40	Put		783.00000	916	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		749.00000	683	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		813.00000	949	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		810.00000	737	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		724.00000	853	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		114.00000	102	25.36	0.00	0	11,279.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,229.00000	4,418	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		923.00000	838	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		587.00000	704	18.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		998.00000	906	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		512.00000	622	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,106.00000	1,005	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		420.00000	521	18.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.80	Call			1,050.00000	955	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			465.00000	570	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			1,164.00000	1,058	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			378.00000	474	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,194.00000	1,085	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			358.00000	451	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,321.00000	1,201	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			285.00000	367	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			1,463.00000	1,328	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			227.00000	294	17.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,426.00000	1,294	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			241.00000	310	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,537.00000	1,397	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			201.00000	263	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,356.00000	1,231	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			270.00000	347	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			1,255.00000	1,142	17.97	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put			320.00000	408	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,134.00000	1,031	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			399.00000	497	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,078.00000	980	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			442.00000	545	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,024.00000	930	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			488.00000	596	18.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,106.00000	1,005	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			420.00000	521	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,287.00000	1,171	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			301.00000	387	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			947.00000	860	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			562.00000	676	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			831.00000	756	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			696.00000	821	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			899.00000	817	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			614.00000	732	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			468.00000	430	21.29	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,482.00000	1,646	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			876.00000	796	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			640.00000	761	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			789.00000	718	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			753.00000	884	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			712.00000	650	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			876.00000	1,016	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			643.00000	588	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,008.00000	1,154	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			568.00000	520	20.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.00	Put		1,183.00000	1,336	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		554.00000	508	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,219.00000	1,374	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		528.00000	484	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,292.00000	1,450	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		515.00000	473	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,330.00000	1,488	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		479.00000	440	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,444.00000	1,606	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		491.00000	451	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,405.00000	1,566	21.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		612.00000	560	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,077.00000	1,226	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		694.00000	634	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		908.00000	1,050	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		660.00000	603	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		974.00000	1,119	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		677.00000	618	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		941.00000	1,084	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		597.00000	546	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,111.00000	1,262	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		541.00000	496	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,255.00000	1,412	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		503.00000	461	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,367.00000	1,527	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		582.00000	533	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,147.00000	1,299	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		628.00000	574	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,042.00000	1,190	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		582.00000	533	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,147.00000	1,299	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		597.00000	546	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,111.00000	1,262	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		660.00000	603	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		974.00000	1,119	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		730.00000	666	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		845.00000	982	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		425.00000	392	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,640.00000	1,808	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		304.00000	279	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,268.00000	2,445	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		190.00000	176	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,155.00000	3,342	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		124.00000	112	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,088.00000	4,278	25.36	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	18.35	Call		69.00000	60	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		5,033.00000	5,226	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		310.00000	286	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,225.00000	2,402	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		195.00000	180	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,109.00000	3,296	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		126.00000	116	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,041.00000	4,231	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		71.00000	62	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		4,985.00000	5,178	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,792.00000	4,594	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		7.00000	10	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,326.00000	3,132	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		41.00000	48	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		1,895.00000	1,736	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		110.00000	152	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		213.00000	197	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		2,928.00000	3,113	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		108.00000	96	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,322.00000	4,512	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		43.00000	37	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		5,758.00000	5,953	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		28.00000	27	27.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		7,242.00000	7,442	27.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		5,238.00000	5,038	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		3.00000	4	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		3,766.00000	3,570	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		30.00000	36	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		2,306.00000	2,117	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		71.00000	83	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		264.00000	242	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,528.00000	2,708	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		134.00000	125	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		3,899.00000	4,091	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		57.00000	50	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,322.00000	5,515	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		30.00000	29	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		6,795.00000	6,994	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,487.00000	5,287	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		2.00000	3	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		4,011.00000	3,814	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		25.00000	30	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,548.00000	2,357	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		63.00000	73	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		297.00000	273	23.01	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	15.40	Put		2,312.00000	2,488	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		149.00000	139	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,664.00000	3,855	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		66.00000	58	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,081.00000	5,274	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		32.00000	30	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,546.00000	6,746	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,913.00000	3,716	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		27.00000	32	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,937.00000	2,743	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		52.00000	59	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		1,980.00000	1,817	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		94.00000	133	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,224.00000	1,113	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		339.00000	429	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		446.00000	410	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,560.00000	1,726	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		283.00000	260	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,398.00000	2,576	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		178.00000	165	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,292.00000	3,481	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,035.00000	2,841	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		49.00000	56	20.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,066.00000	1,899	17.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		81.00000	115	17.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		186.00000	172	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,201.00000	3,388	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		121.00000	109	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,136.00000	4,325	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,059.00000	3,863	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		24.00000	29	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,083.00000	2,889	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		48.00000	55	20.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,114.00000	1,941	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		79.00000	107	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		111.00000	99	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,275.00000	4,465	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		397.00000	366	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,761.00000	1,932	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		251.00000	231	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,616.00000	2,797	23.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		159.00000	148	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,524.00000	3,714	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		98.00000	88	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,463.00000	4,653	25.36	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	15.00	Call			354.00000	327	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,969.00000	2,143	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			223.00000	206	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,838.00000	3,022	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			143.00000	133	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,758.00000	3,949	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			85.00000	75	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,699.00000	4,891	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,668.00000	3,472	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			32.00000	38	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,694.00000	2,502	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			58.00000	67	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,771.00000	1,619	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			136.00000	184	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			317.00000	293	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,182.00000	2,359	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			199.00000	184	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,064.00000	3,250	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			129.00000	119	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,993.00000	4,185	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			73.00000	64	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,937.00000	5,130	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,521.00000	3,326	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			36.00000	42	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,652.00000	1,506	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			166.00000	221	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			3,472.00000	3,277	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			37.00000	43	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,500.00000	2,309	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			64.00000	75	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,613.00000	1,469	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			177.00000	235	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			972.00000	883	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			537.00000	649	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			290.00000	266	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,355.00000	2,532	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			182.00000	168	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,246.00000	3,434	24.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			118.00000	105	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,182.00000	4,371	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			64.00000	56	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,129.00000	5,322	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			3,375.00000	3,180	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			39.00000	46	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			2,403.00000	2,213	17.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.05	Put			67.00000	79	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			277.00000	254	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,441.00000	2,620	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			174.00000	161	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,339.00000	3,527	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			61.00000	53	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,225.00000	5,419	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			3,277.00000	3,084	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			42.00000	49	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			166.00000	154	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,431.00000	3,620	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			104.00000	93	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,369.00000	4,559	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,570.00000	3,375	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			34.00000	41	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,597.00000	2,405	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			61.00000	71	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,691.00000	1,543	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			156.00000	209	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,717.00000	3,521	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			31.00000	37	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,742.00000	2,550	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			57.00000	66	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,812.00000	1,657	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			127.00000	173	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			324.00000	300	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,139.00000	2,316	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			204.00000	188	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,018.00000	3,204	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			132.00000	123	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,946.00000	4,139	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			75.00000	66	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,890.00000	5,082	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,742.00000	2,550	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			57.00000	66	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,812.00000	1,657	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			127.00000	173	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			324.00000	300	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,139.00000	2,316	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,423.00000	3,229	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			38.00000	45	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,451.00000	2,261	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			66.00000	77	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,575.00000	1,433	17.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			189.00000	249	17.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.50	Call			63.00000	55	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,177.00000	5,370	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,355.00000	2,165	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			69.00000	81	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,499.00000	1,362	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			214.00000	278	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			270.00000	248	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,484.00000	2,664	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			170.00000	158	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,385.00000	3,574	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			59.00000	51	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,273.00000	5,467	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,864.00000	3,667	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			28.00000	33	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,888.00000	2,695	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			53.00000	61	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,937.00000	1,776	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			102.00000	142	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			346.00000	320	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,011.00000	2,186	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			218.00000	201	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,883.00000	3,067	23.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			140.00000	131	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,805.00000	3,996	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			82.00000	73	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,747.00000	4,938	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			35.00000	32	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,199.00000	6,398	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			23.00000	20	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,187.00000	8,386	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,791.00000	2,598	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			56.00000	64	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,853.00000	1,696	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			118.00000	162	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			34.00000	32	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,298.00000	6,497	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			21.00000	19	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,286.00000	8,485	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			33.00000	31	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,398.00000	6,597	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			20.00000	18	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,385.00000	8,584	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,619.00000	3,423	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			33.00000	39	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,645.00000	2,453	18.75	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	10.80	Put		60.00000	69	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		1,731.00000	1,580	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		146.00000	196	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		245.00000	226	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		2,660.00000	2,842	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		96.00000	85	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		4,510.00000	4,701	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		33.00000	31	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		6,447.00000	6,646	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		20.00000	18	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		8,434.00000	8,633	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,500.00000	2,309	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		64.00000	75	18.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,613.00000	1,469	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		177.00000	235	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		972.00000	883	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		537.00000	649	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		229.00000	211	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,793.00000	2,977	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		87.00000	77	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		4,652.00000	4,843	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		32.00000	30	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		6,596.00000	6,796	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		18.00000	16	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		8,583.00000	8,782	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		229.00000	211	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,793.00000	2,977	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		31.00000	29	26.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		6,646.00000	6,845	26.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		18.00000	16	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		8,632.00000	8,832	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		208.00000	193	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		2,973.00000	3,158	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		77.00000	68	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		4,842.00000	5,034	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		16.00000	14	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		8,781.00000	8,980	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call		3,229.00000	3,035	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		43.00000	51	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		2,258.00000	2,070	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		73.00000	85	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		853.00000	775	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		668.00000	791	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		30.00000	28	27.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		6,845.00000	7,044	27.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	22.20	Call			16.00000	14	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			8,830.00000	9,030	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			3,132.00000	2,938	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			46.00000	54	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			2,162.00000	1,984	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			77.00000	99	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			29.00000	28	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			6,944.00000	7,144	27.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			15.00000	13	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			8,929.00000	9,129	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			3,180.00000	2,986	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			45.00000	52	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			2,210.00000	2,026	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			75.00000	92	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			1,391.00000	1,263	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			255.00000	328	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			30.00000	28	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			6,894.00000	7,094	27.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			15.00000	14	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			8,880.00000	9,079	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			80.00000	70	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			4,794.00000	4,986	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			31.00000	29	27.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			6,745.00000	6,945	27.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			17.00000	15	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			8,731.00000	8,931	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			234.00000	216	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			2,749.00000	2,931	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			90.00000	80	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			4,604.00000	4,796	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			19.00000	17	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			8,533.00000	8,732	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			3,962.00000	3,765	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			26.00000	31	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			2,986.00000	2,792	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			51.00000	58	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			2,023.00000	1,858	17.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			87.00000	124	17.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			35.00000	33	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			6,100.00000	6,299	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			24.00000	21	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			8,088.00000	8,287	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			36.00000	33	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			6,050.00000	6,249	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			25.00000	22	29.04	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 14/06/2010 Currency Future	21.40	Put		8,039.00000	8,238	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,815.00000	3,619	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		29.00000	34	23.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		2,840.00000	2,647	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		54.00000	62	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		34.00000	32	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,249.00000	6,448	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		22.00000	20	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,236.00000	8,435	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		257.00000	237	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,572.00000	2,752	23.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		101.00000	90	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		4,416.00000	4,606	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		33.00000	31	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		6,348.00000	6,547	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		21.00000	19	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,335.00000	8,534	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		240.00000	221	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		2,704.00000	2,887	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		93.00000	82	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		4,557.00000	4,748	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		32.00000	30	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		6,497.00000	6,696	26.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		19.00000	17	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		8,484.00000	8,683	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		29.00000	28	27.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		6,994.00000	7,194	27.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		14.00000	13	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		8,979.00000	9,179	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		31.00000	29	26.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		6,695.00000	6,895	26.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		17.00000	15	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		8,682.00000	8,881	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call		4,156.00000	3,961	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put		20.00000	27	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call		39.00000	34	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put		5,904.00000	6,100	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call		25.00000	24	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put		7,890.00000	8,090	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call		37.00000	34	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put		6,001.00000	6,199	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call		25.00000	23	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put		7,989.00000	8,188	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call		4,107.00000	3,912	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put		22.00000	28	24.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.30	Call			38.00000	34	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			5,953.00000	6,150	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			25.00000	23	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			7,939.00000	8,139	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			4,253.00000	4,059	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			17.00000	24	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			331.00000	307	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,096.00000	2,272	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			42.00000	36	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			5,806.00000	6,002	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			25.00000	25	28.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			7,790.00000	7,990	28.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			4,350.00000	4,155	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			15.00000	21	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			45.00000	38	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			5,709.00000	5,904	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			26.00000	25	28.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			7,690.00000	7,891	28.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			4,301.00000	4,107	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			16.00000	23	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			339.00000	313	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,053.00000	2,229	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			137.00000	128	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			3,852.00000	4,044	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			26.00000	25	28.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			7,740.00000	7,941	28.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			4,399.00000	4,204	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			14.00000	19	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			46.00000	40	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			5,660.00000	5,855	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			26.00000	25	28.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			7,641.00000	7,841	28.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			4,644.00000	4,447	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put			9.00000	13	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call			54.00000	47	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put			5,418.00000	5,612	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call			27.00000	26	28.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			7,392.00000	7,592	28.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			4,694.00000	4,496	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put			8.00000	12	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call			406.00000	374	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put			1,721.00000	1,890	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call			163.00000	151	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put			3,477.00000	3,667	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call			55.00000	48	25.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.70	Put		5,370.00000	5,564	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call		27.00000	26	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put		7,342.00000	7,542	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call		4,595.00000	4,398	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put		10.00000	14	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call		388.00000	358	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put		1,802.00000	1,974	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call		156.00000	145	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put		3,570.00000	3,761	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call		52.00000	45	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put		5,466.00000	5,661	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call		27.00000	26	28.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put		7,441.00000	7,642	28.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call		4,990.00000	4,791	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put		5.00000	7	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call		29.00000	27	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put		7,043.00000	7,243	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call		5,040.00000	4,840	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put		4.00000	6	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call		4,743.00000	4,545	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put		7.00000	11	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call		416.00000	383	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put		1,680.00000	1,849	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call		28.00000	26	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put		7,292.00000	7,492	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call		4,546.00000	4,349	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put		10.00000	15	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call		379.00000	350	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put		1,843.00000	2,016	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call		153.00000	142	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put		3,617.00000	3,808	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call		50.00000	44	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put		5,515.00000	5,709	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Call		27.00000	26	28.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put		7,491.00000	7,691	28.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Call		5,139.00000	4,939	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Put		3.00000	5	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Call		5,338.00000	5,138	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Put		2.00000	3	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Call		5,189.00000	4,989	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Put		3.00000	5	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Call		4,204.00000	4,011	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Put		19.00000	26	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Call		4,842.00000	4,643	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Put		6.00000	9	24.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.55	Call			436.00000	401	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Put			1,600.00000	1,767	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Call			28.00000	27	27.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Put			7,193.00000	7,393	27.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Call			4,497.00000	4,301	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Put			11.00000	16	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Call			370.00000	342	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Put			1,885.00000	2,058	22.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Call			49.00000	42	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Put			5,563.00000	5,758	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Call			26.00000	26	28.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Put			7,541.00000	7,741	28.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Call			35.00000	33	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Put			6,149.00000	6,348	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Call			23.00000	21	29.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Put			8,138.00000	8,337	29.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.44570		11.63270		17.95	400,599.50	35	35,913.00
€ / R On 14/12/2009 Currency Future	11.65	Call			277.00000	197	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			294.00000	401	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			238.00000	168	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			356.00000	472	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call			4,683.00000	4,496	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put			0.00000	0	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			329.00000	230	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			246.00000	335	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			302.00000	213	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			269.00000	367	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			121.00000	83	21.36	0.00	0	12,389.00
€ / R On 14/12/2009 Currency Future	12.20	Put			689.00000	838	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			6.00000	4	31.28	0.00	0	12,389.00
€ / R On 14/12/2009 Currency Future	14.60	Put			2,973.00000	3,159	31.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			386.00000	269	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			204.00000	273	17.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			483.00000	353	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			150.00000	207	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			590.00000	449	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			107.00000	153	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			628.00000	483	18.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			96.00000	138	18.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			667.00000	519	18.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			85.00000	123	18.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			748.00000	594	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			66.00000	99	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			707.00000	556	18.79	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	11.00	Put		75.00000	110	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		553.00000	415	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		120.00000	170	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		449.00000	323	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		167.00000	228	18.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		517.00000	383	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		135.00000	188	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		417.00000	296	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		184.00000	250	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		78.00000	53	22.72	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put		946.00000	1,108	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		357.00000	249	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		224.00000	303	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		257.00000	182	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		324.00000	436	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		221.00000	155	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		389.00000	510	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		190.00000	133	19.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		458.00000	587	19.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		205.00000	144	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		423.00000	548	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		164.00000	114	20.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		531.00000	668	20.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		152.00000	105	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		569.00000	709	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		141.00000	97	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		608.00000	752	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		177.00000	123	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		494.00000	627	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		131.00000	90	21.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		648.00000	794	21.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		113.00000	77	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		730.00000	882	21.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		73.00000	50	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		990.00000	1,154	22.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		84.00000	57	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		901.00000	1,062	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		90.00000	62	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		858.00000	1,016	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		63.00000	43	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,081.00000	1,247	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		59.00000	40	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,126.00000	1,295	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		55.00000	38	23.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,172.00000	1,342	23.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.80	Call			51.00000	35	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,219.00000	1,389	24.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			39.00000	27	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,407.00000	1,581	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			31.00000	21	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,598.00000	1,775	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			24.00000	17	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,791.00000	1,971	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			27.00000	19	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,694.00000	1,873	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			25.00000	18	26.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,743.00000	1,922	26.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			25.00000	18	26.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,743.00000	1,922	26.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			18.00000	12	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,035.00000	2,216	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			17.00000	11	27.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,084.00000	2,266	27.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			19.00000	13	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,986.00000	2,167	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			20.00000	14	27.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,937.00000	2,118	27.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			21.00000	15	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			1,889.00000	2,069	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			20.00000	14	27.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			1,937.00000	2,118	27.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			23.00000	16	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,840.00000	2,020	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			14.00000	10	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,231.00000	2,414	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			29.00000	20	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,646.00000	1,824	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			5.00000	3	32.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,222.00000	3,408	32.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			16.00000	11	28.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,133.00000	2,315	28.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			13.00000	8	28.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,330.00000	2,513	28.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			11.00000	8	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,428.00000	2,612	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			10.00000	7	29.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,527.00000	2,711	29.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			9.00000	6	29.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,626.00000	2,810	29.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			27.00000	19	26.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.30	Put			1,694.00000	1,873	26.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			24.00000	17	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,791.00000	1,971	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			15.00000	10	28.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,182.00000	2,364	28.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			13.00000	9	28.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,281.00000	2,463	28.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			12.00000	8	29.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,379.00000	2,562	29.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			37.00000	25	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,454.00000	1,630	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			32.00000	22	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,550.00000	1,727	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			18.00000	12	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,035.00000	2,216	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			32.00000	22	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,550.00000	1,727	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			14.00000	10	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,231.00000	2,414	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			35.00000	24	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,502.00000	1,678	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			15.00000	10	28.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,182.00000	2,364	28.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			13.00000	9	28.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,281.00000	2,463	28.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			11.00000	7	29.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,478.00000	2,661	29.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			11.00000	8	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,428.00000	2,612	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			42.00000	29	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,359.00000	1,533	24.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			45.00000	31	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,312.00000	1,485	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			35.00000	24	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,502.00000	1,678	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			19.00000	13	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			1,986.00000	2,167	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			45.00000	31	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,312.00000	1,485	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			48.00000	33	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,265.00000	1,437	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			37.00000	25	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,454.00000	1,630	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			68.00000	46	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,035.00000	1,201	23.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.35	Call		97.00000	67	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		815.00000	971	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		63.00000	43	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,081.00000	1,247	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		105.00000	72	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		772.00000	926	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		90.00000	62	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		858.00000	1,016	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		68.00000	46	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,035.00000	1,201	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		1,011.00000	843	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		28.00000	47	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		6.00000	4	31.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,023.00000	3,208	31.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,203.00000	1,023	19.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		20.00000	27	19.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		5.00000	4	31.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,123.00000	3,308	31.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,088.00000	1,902	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		5.00000	6	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		3.00000	2	34.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		3,920.00000	4,106	34.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		1.00000	1	40.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,418.00000	5,605	40.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		1.00000	0	38.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		6,918.00000	7,104	38.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		2,385.00000	2,199	27.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		3.00000	3	27.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		921.00000	756	19.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		38.00000	61	19.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		3.00000	2	33.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		3,621.00000	3,807	33.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		1.00000	1	39.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,118.00000	5,305	39.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		1.00000	0	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,618.00000	6,804	39.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		121.00000	83	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		689.00000	838	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,535.00000	2,348	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		2.00000	2	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		1,059.00000	887	19.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		26.00000	41	19.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		4.00000	3	33.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,471.00000	3,657	33.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		1.00000	1	38.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.60	Put		4,969.00000	5,155	38.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		1.00000	0	40.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,468.00000	6,654	40.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,833.00000	3,646	31.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	31.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,834.00000	2,647	29.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		1.00000	1	29.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,840.00000	1,655	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		7.00000	9	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		877.00000	714	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		44.00000	69	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		5.00000	3	32.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,172.00000	3,358	32.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		2.00000	2	35.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,169.00000	4,356	35.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,933.00000	3,746	31.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		0.00000	0	31.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,934.00000	2,747	29.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		1.00000	1	29.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,939.00000	1,753	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		6.00000	8	25.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		966.00000	799	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		33.00000	53	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		6.00000	4	31.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,073.00000	3,258	31.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		2.00000	2	35.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,070.00000	4,256	35.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,983.00000	3,796	31.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	31.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,984.00000	2,796	30.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		1.00000	1	30.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,989.00000	1,803	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		6.00000	7	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		2.00000	2	35.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,020.00000	4,206	35.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,733.00000	3,546	31.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		0.00000	0	31.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,734.00000	2,547	29.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		1.00000	1	29.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,741.00000	1,556	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		8.00000	10	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		790.00000	633	18.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		58.00000	88	18.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		5.00000	3	32.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,272.00000	3,457	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 14/12/2009 Currency Future	15.90	Call			2.00000	1	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,269.00000	4,456	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,633.00000	3,446	31.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	31.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,634.00000	2,447	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			2.00000	2	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,643.00000	1,458	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			10.00000	12	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			4.00000	3	32.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,371.00000	3,557	32.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			2.00000	1	36.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,369.00000	4,556	36.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,533.00000	3,346	31.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			0.00000	0	31.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,544.00000	1,360	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			12.00000	15	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			2.00000	1	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,469.00000	4,656	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,583.00000	3,396	31.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			0.00000	0	31.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,585.00000	2,398	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			2.00000	2	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,593.00000	1,409	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			11.00000	13	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			4.00000	3	32.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,421.00000	3,607	32.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			2.00000	1	36.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,419.00000	4,606	36.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,783.00000	3,596	31.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	31.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,784.00000	2,597	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			1.00000	1	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,791.00000	1,605	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			8.00000	10	24.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			833.00000	673	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			50.00000	78	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			2.00000	1	35.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,219.00000	4,406	35.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,883.00000	3,696	31.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			0.00000	0	31.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,884.00000	2,697	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			1.00000	1	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,889.00000	1,704	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			7.00000	8	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			2.00000	2	35.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.75	Put		4,120.00000	4,306	35.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,033.00000	3,846	31.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	31.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		3,033.00000	2,846	30.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		1.00000	1	30.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		2,038.00000	1,852	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		5.00000	6	25.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		3.00000	2	34.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		3,970.00000	4,156	34.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,033.00000	3,846	31.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	31.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		4,133.00000	3,946	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		0.00000	0	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		3,133.00000	2,946	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		0.00000	1	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		2,137.00000	1,951	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		4.00000	5	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		1,155.00000	977	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		22.00000	31	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		7.00000	5	30.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		2,874.00000	3,059	30.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		3.00000	2	34.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		3,870.00000	4,056	34.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		4,333.00000	4,146	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		0.00000	0	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		3,333.00000	3,146	31.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		0.00000	0	31.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		2,336.00000	2,149	27.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		3.00000	4	27.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		1,349.00000	1,166	20.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		16.00000	21	20.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		8.00000	6	30.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		2,676.00000	2,860	30.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		3.00000	2	33.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		3,671.00000	3,857	33.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,433.00000	4,246	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		0.00000	0	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		3,433.00000	3,246	31.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		0.00000	0	31.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		2,435.00000	2,249	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		2.00000	3	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,446.00000	1,263	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		13.00000	17	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		9.00000	6	29.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,577.00000	2,761	29.81	0.00	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	15.20	Call			4.00000	2	33.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,571.00000	3,757	33.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			1.00000	1	40.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,568.00000	5,755	40.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	0	37.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,568.00000	7,754	37.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			1.00000	1	41.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			5,668.00000	5,855	41.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	0	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			7,668.00000	7,854	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			4,233.00000	4,046	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			0.00000	0	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			3,233.00000	3,046	30.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			0.00000	0	30.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			2,236.00000	2,050	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			4.00000	5	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			1,251.00000	1,070	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			19.00000	25	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			3.00000	2	34.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			3,770.00000	3,956	34.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			1.00000	1	41.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			5,768.00000	5,955	41.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	0	36.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			7,768.00000	7,954	36.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			1.00000	1	41.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			5,868.00000	6,055	41.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	0	36.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			7,868.00000	8,054	36.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			1.00000	0	41.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,018.00000	6,205	41.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	0	36.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,018.00000	8,204	36.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			1.00000	0	41.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,118.00000	6,305	41.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	36.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,118.00000	8,304	36.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	0	40.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,268.00000	6,455	40.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	36.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,268.00000	8,454	36.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	0	40.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,218.00000	6,405	40.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	36.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,218.00000	8,404	36.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			1.00000	0	41.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.60	Put		5,968.00000	6,155	41.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		1.00000	0	36.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		7,968.00000	8,154	36.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		4,383.00000	4,196	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		0.00000	0	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,383.00000	3,196	31.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		0.00000	0	31.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		1,397.00000	1,215	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		15.00000	19	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		1.00000	1	41.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,618.00000	5,805	41.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		1.00000	0	36.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,618.00000	7,804	36.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,283.00000	4,096	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		0.00000	0	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,283.00000	3,096	31.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		0.00000	0	31.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,286.00000	2,100	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		3.00000	4	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,300.00000	1,118	20.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		17.00000	23	20.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		3.00000	2	34.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		3,720.00000	3,906	34.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		1.00000	1	41.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		5,718.00000	5,905	41.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		1.00000	0	36.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,718.00000	7,904	36.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		4,183.00000	3,996	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		0.00000	0	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		3,183.00000	2,996	30.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		0.00000	0	30.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		2,187.00000	2,001	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		4.00000	5	26.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		3.00000	2	34.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		3,820.00000	4,006	34.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		1.00000	1	41.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		5,818.00000	6,005	41.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		1.00000	0	36.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		7,818.00000	8,004	36.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		1.00000	0	40.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,168.00000	6,355	40.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		0.00000	0	36.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,168.00000	8,354	36.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		1.00000	0	41.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,068.00000	6,255	41.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.70	Call		0.00000	0	36.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,068.00000	8,254	36.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call		4,533.00000	4,346	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put		0.00000	0	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call		1.00000	1	40.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put		5,468.00000	5,655	40.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	0	37.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put		7,468.00000	7,654	37.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call		4,483.00000	4,296	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put		0.00000	0	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call		3,483.00000	3,296	31.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put		0.00000	0	31.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call		2,485.00000	2,298	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put		2.00000	3	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call		1,495.00000	1,312	21.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put		12.00000	16	21.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call		4.00000	3	33.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put		3,521.00000	3,707	33.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call		1.00000	1	40.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put		5,518.00000	5,705	40.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	0	37.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put		7,518.00000	7,704	37.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call		4,583.00000	4,396	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put		0.00000	0	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call		1.00000	0	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put		7,418.00000	7,604	37.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call		4,633.00000	4,446	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put		0.00000	0	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call		1.00000	1	40.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put		5,368.00000	5,555	40.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call		1.00000	0	37.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put		7,368.00000	7,554	37.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call		3,683.00000	3,496	31.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		0.00000	0	31.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,684.00000	2,497	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		2.00000	2	28.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call		1,692.00000	1,507	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		9.00000	11	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		4.00000	3	32.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,322.00000	3,507	32.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		1.00000	1	39.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,318.00000	5,505	39.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		1.00000	0	37.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,318.00000	7,504	37.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.55	Call		4,083.00000	3,896	31.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.55	Put		0.00000	0	31.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Call		3,083.00000	2,896	30.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Put		1.00000	1	30.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Call		1,107.00000	931	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Put		24.00000	36	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Call		1.00000	1	41.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Put		5,918.00000	6,105	41.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Call		1.00000	0	36.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Put		7,918.00000	8,104	36.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.63530	11.82700		17.95	0.00	0	3,900.00
€ / R On 15/03/2010 Currency Future	11.85	Call		493.00000	418	18.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		516.00000	633	18.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		455.00000	386	18.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		578.00000	701	18.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		536.00000	454	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		459.00000	568	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		513.00000	436	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		486.00000	600	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call		584.00000	492	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put		407.00000	507	17.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		662.00000	560	17.70	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put		335.00000	424	17.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		747.00000	635	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		270.00000	350	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		778.00000	662	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		251.00000	327	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		809.00000	690	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		232.00000	305	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		874.00000	748	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		197.00000	263	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		841.00000	719	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		214.00000	283	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		908.00000	779	17.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		181.00000	243	17.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		718.00000	609	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		291.00000	374	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		689.00000	584	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		312.00000	399	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		635.00000	536	17.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		358.00000	451	17.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		609.00000	514	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		382.00000	478	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		559.00000	472	18.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		432.00000	537	18.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		474.00000	402	18.63	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	11.90	Put		547.00000	667	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		437.00000	371	18.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		610.00000	736	18.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		403.00000	342	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		676.00000	807	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		272.00000	232	20.52	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,045.00000	1,197	20.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		979.00000	842	16.88	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		152.00000	207	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		420.00000	356	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		643.00000	771	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		559.00000	472	18.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		432.00000	537	18.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		387.00000	329	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		710.00000	844	19.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		372.00000	316	19.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		745.00000	881	19.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		358.00000	304	19.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		781.00000	919	19.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,584.00000	3,393	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		7.00000	8	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,596.00000	2,408	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		19.00000	22	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,631.00000	1,452	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		54.00000	67	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		168.00000	145	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,591.00000	1,760	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		80.00000	68	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,503.00000	2,683	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		37.00000	31	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,460.00000	3,645	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		19.00000	17	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,442.00000	4,631	27.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,633.00000	3,443	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		6.00000	8	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,645.00000	2,457	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		18.00000	21	22.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,678.00000	1,499	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		51.00000	63	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		174.00000	150	22.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,547.00000	1,715	22.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		84.00000	71	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,457.00000	2,635	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		38.00000	32	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,411.00000	3,596	25.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.20	Call		20.00000	17	27.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,393.00000	4,582	27.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,733.00000	3,542	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		6.00000	7	26.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,743.00000	2,555	22.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		16.00000	19	22.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,772.00000	1,591	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		45.00000	56	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		187.00000	161	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,460.00000	1,626	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		91.00000	77	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,364.00000	2,541	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		41.00000	34	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,314.00000	3,499	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		21.00000	18	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,294.00000	4,483	26.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,782.00000	3,592	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		5.00000	6	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,793.00000	2,604	22.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		16.00000	18	22.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,820.00000	1,638	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		43.00000	53	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		943.00000	810	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		166.00000	225	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		194.00000	167	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,417.00000	1,581	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		95.00000	80	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,318.00000	2,495	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		43.00000	36	25.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,266.00000	3,450	25.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		21.00000	18	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,244.00000	4,433	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,683.00000	3,492	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		6.00000	7	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,694.00000	2,506	22.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		17.00000	20	22.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,725.00000	1,545	18.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		48.00000	60	18.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		181.00000	155	22.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,504.00000	1,670	22.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		87.00000	74	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,410.00000	2,588	24.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		39.00000	33	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,362.00000	3,548	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		20.00000	17	27.00	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	16.15	Put		4,343.00000	4,532	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,931.00000	3,741	27.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		4.00000	5	27.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,941.00000	2,751	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		14.00000	16	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,963.00000	1,780	19.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		36.00000	44	19.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,052.00000	910	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		125.00000	174	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		217.00000	186	21.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,290.00000	1,450	21.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		107.00000	91	23.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,180.00000	2,355	23.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		48.00000	40	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,121.00000	3,305	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		23.00000	20	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,096.00000	4,284	26.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		4,031.00000	3,840	28.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		4.00000	5	28.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		3,039.00000	2,850	24.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		12.00000	14	24.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		2,059.00000	1,875	19.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		32.00000	39	19.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,130.00000	981	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		103.00000	145	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		234.00000	200	21.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,207.00000	1,364	21.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		116.00000	98	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,089.00000	2,263	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		52.00000	44	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,025.00000	3,208	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		24.00000	21	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		3,997.00000	4,186	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,981.00000	3,790	27.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		4.00000	5	27.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,990.00000	2,800	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		13.00000	15	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		2,011.00000	1,827	19.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		34.00000	42	19.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,091.00000	945	16.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		114.00000	159	16.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		225.00000	192	21.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,248.00000	1,407	21.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		111.00000	94	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,134.00000	2,309	23.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.85	Call			50.00000	42	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,073.00000	3,257	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			24.00000	20	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,047.00000	4,235	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,832.00000	3,641	27.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			5.00000	6	27.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,842.00000	2,653	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			15.00000	17	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,867.00000	1,685	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			40.00000	50	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			201.00000	173	21.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,374.00000	1,537	21.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			99.00000	83	23.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,272.00000	2,448	23.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			44.00000	37	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,217.00000	3,402	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			22.00000	19	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,195.00000	4,384	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,882.00000	3,691	27.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			5.00000	6	27.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,891.00000	2,702	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			14.00000	17	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,915.00000	1,732	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			38.00000	47	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			1,015.00000	876	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			138.00000	190	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			209.00000	179	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,332.00000	1,494	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			103.00000	87	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,226.00000	2,402	23.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			46.00000	39	25.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,169.00000	3,353	25.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			22.00000	19	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,145.00000	4,334	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			4,081.00000	3,890	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			4.00000	4	28.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			3,089.00000	2,899	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			12.00000	14	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			2,108.00000	1,922	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			31.00000	37	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,174.00000	1,017	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			97.00000	132	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			243.00000	207	20.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,166.00000	1,322	20.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			120.00000	103	23.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.75	Put			2,043.00000	2,217	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			54.00000	45	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			2,977.00000	3,160	24.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			25.00000	21	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			3,948.00000	4,136	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			4,130.00000	3,940	28.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			3.00000	4	28.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			3,138.00000	2,948	24.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			11.00000	13	24.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			2,156.00000	1,970	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			29.00000	35	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,218.00000	1,055	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			91.00000	119	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			252.00000	215	20.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,125.00000	1,280	20.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			124.00000	107	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			1,997.00000	2,172	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			56.00000	47	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			2,929.00000	3,112	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			26.00000	22	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			3,899.00000	4,087	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			4,329.00000	4,138	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			2.00000	3	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			3,336.00000	3,146	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			9.00000	11	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			2,351.00000	2,164	20.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			24.00000	28	20.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,399.00000	1,226	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			72.00000	90	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			294.00000	250	20.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			967.00000	1,115	20.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			141.00000	123	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			1,814.00000	1,987	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			66.00000	55	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			2,739.00000	2,920	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			30.00000	25	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			3,703.00000	3,890	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,478.00000	4,287	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			1.00000	2	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,484.00000	3,294	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			7.00000	9	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,498.00000	2,310	21.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			21.00000	25	21.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,538.00000	1,361	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			61.00000	76	17.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.35	Call			331.00000	281	19.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			854.00000	996	19.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			157.00000	136	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			1,680.00000	1,850	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			74.00000	63	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			2,597.00000	2,777	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			34.00000	28	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,557.00000	3,743	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			12.00000	11	29.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			5,535.00000	5,725	29.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			5.00000	5	32.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			7,528.00000	7,719	32.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			11.00000	10	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			5,684.00000	5,875	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			5.00000	4	33.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			7,678.00000	7,869	33.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			4,229.00000	4,039	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			2.00000	4	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			3,237.00000	3,047	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			10.00000	12	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			2,253.00000	2,067	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			26.00000	31	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			1,308.00000	1,137	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			81.00000	102	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			132.00000	115	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			1,905.00000	2,080	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			28.00000	23	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			3,801.00000	3,988	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			11.00000	10	30.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			5,784.00000	5,974	30.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			5.00000	4	33.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			7,778.00000	7,969	33.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			11.00000	9	30.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			5,884.00000	6,074	30.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			5.00000	4	33.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			7,878.00000	8,069	33.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,981.00000	3,790	27.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			4.00000	5	27.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			10.00000	9	30.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,033.00000	6,223	30.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			4.00000	3	33.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,027.00000	8,218	33.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			9.00000	8	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,132.00000	6,323	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			4.00000	3	33.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.95	Put		8,127.00000	8,318	33.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		9.00000	8	30.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,282.00000	6,472	30.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		3.00000	3	33.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,276.00000	8,468	33.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		9.00000	8	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,232.00000	6,423	30.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		4.00000	3	33.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,227.00000	8,418	33.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		10.00000	9	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		5,983.00000	6,174	30.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		4.00000	4	33.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		7,977.00000	8,168	33.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,379.00000	4,188	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		2.00000	2	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,385.00000	3,195	25.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		8.00000	10	25.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,400.00000	2,212	21.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		23.00000	27	21.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,445.00000	1,270	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		68.00000	85	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		146.00000	127	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		1,769.00000	1,942	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		31.00000	26	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		3,654.00000	3,841	25.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		12.00000	10	29.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,635.00000	5,825	29.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		5.00000	4	33.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,628.00000	7,819	33.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,428.00000	4,237	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		1.00000	2	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,435.00000	3,245	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		8.00000	9	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,449.00000	2,261	21.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		22.00000	26	21.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,491.00000	1,315	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		64.00000	80	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		151.00000	131	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		1,724.00000	1,896	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		33.00000	27	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,606.00000	3,792	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		12.00000	10	29.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		5,585.00000	5,775	29.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		5.00000	4	32.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		7,578.00000	7,769	32.92	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 15/03/2010 Currency Future	7.55	Call			4,279.00000	4,088	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			2.00000	3	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			3,286.00000	3,096	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			9.00000	11	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			2,302.00000	2,115	20.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			25.00000	30	20.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			1,353.00000	1,181	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			76.00000	96	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			137.00000	119	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			1,860.00000	2,034	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			29.00000	24	25.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			3,752.00000	3,939	25.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			11.00000	10	30.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			5,734.00000	5,925	30.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			5.00000	4	33.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			7,728.00000	7,919	33.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			10.00000	9	30.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			5,933.00000	6,124	30.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			4.00000	4	33.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			7,927.00000	8,118	33.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			9.00000	8	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,182.00000	6,373	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			4.00000	3	33.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,177.00000	8,368	33.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			10.00000	8	30.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,083.00000	6,273	30.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			4.00000	3	33.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,077.00000	8,268	33.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			4,180.00000	3,989	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			3.00000	4	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			3,187.00000	2,998	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			10.00000	12	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			2,205.00000	2,018	20.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			28.00000	33	20.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			1,263.00000	1,093	16.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			86.00000	108	16.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			128.00000	111	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			1,951.00000	2,126	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			27.00000	23	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			3,850.00000	4,037	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			11.00000	10	30.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			5,834.00000	6,024	30.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			5.00000	4	33.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			7,828.00000	8,019	33.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call			4,578.00000	4,387	28.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.25	Put		1.00000	1	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		12.00000	11	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		5,435.00000	5,626	29.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		5.00000	5	32.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		7,428.00000	7,619	32.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		4,528.00000	4,337	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		1.00000	2	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		3,534.00000	3,344	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		7.00000	8	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		2,547.00000	2,359	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		20.00000	23	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		1,584.00000	1,406	17.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		57.00000	71	17.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		162.00000	140	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		1,635.00000	1,805	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		35.00000	29	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		3,508.00000	3,694	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		12.00000	11	29.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		5,485.00000	5,675	29.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		5.00000	5	32.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		7,478.00000	7,669	32.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,678.00000	4,486	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		1.00000	1	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		13.00000	11	29.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,336.00000	5,526	29.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		6.00000	5	32.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,329.00000	7,520	32.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Call		4,628.00000	4,437	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Put		1.00000	1	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Call		13.00000	11	29.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Put		5,386.00000	5,576	29.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Call		5.00000	5	32.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Put		7,378.00000	7,569	32.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Call		4,728.00000	4,536	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Put		1.00000	1	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Call		13.00000	12	29.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Put		5,286.00000	5,476	29.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Call		6.00000	5	32.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Put		7,279.00000	7,470	32.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.82360	12.02130		17.89	768,534.00	65	816.00
€ / R On 14/06/2010 Currency Future	12.00	Call		680.00000	595	18.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put		659.00000	771	18.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.15	Call		624.00000	545	18.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.15	Put		752.00000	872	18.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Call		4,724.00000	4,528	25.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	7.30	Put		3.00000	4	25.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.95	Call		701.00000	612	18.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.95	Put		630.00000	739	18.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Call		745.00000	649	18.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Put		574.00000	676	18.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Call		768.00000	669	17.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Put		547.00000	645	17.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call		816.00000	712	17.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put		495.00000	588	17.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call		893.00000	781	17.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put		422.00000	508	17.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call		948.00000	831	17.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put		376.00000	457	17.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call		976.00000	857	17.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put		355.00000	433	17.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call		1,005.00000	883	17.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put		334.00000	410	17.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Call		1,035.00000	911	17.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Put		314.00000	387	17.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call		867.00000	757	17.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put		445.00000	534	17.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call		920.00000	806	17.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put		399.00000	482	17.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call		723.00000	631	18.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put		601.00000	707	18.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call		642.00000	561	18.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put		720.00000	838	18.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call		4,526.00000	4,330	25.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put		5.00000	6	25.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call		3,540.00000	3,344	22.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put		18.00000	21	22.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call		2,558.00000	2,364	18.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put		36.00000	41	18.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call		1,629.00000	1,460	16.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put		107.00000	137	16.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call		302.00000	267	21.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put		1,781.00000	1,943	21.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call		121.00000	107	25.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put		3,599.00000	3,783	25.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call		42.00000	36	26.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put		5,520.00000	5,712	26.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call		16.00000	14	28.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put		7,495.00000	7,690	28.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call		4,575.00000	4,379	25.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put		4.00000	6	25.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	8.45	Call			3,589.00000	3,393	22.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put			18.00000	20	22.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call			2,607.00000	2,413	18.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put			35.00000	39	18.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call			1,671.00000	1,502	16.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put			100.00000	128	16.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call			310.00000	273	21.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put			1,739.00000	1,899	21.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call			123.00000	109	25.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put			3,552.00000	3,736	25.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call			43.00000	37	26.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put			5,472.00000	5,663	26.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call			16.00000	14	28.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put			7,445.00000	7,641	28.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call			4,476.00000	4,281	25.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put			5.00000	7	25.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call			3,490.00000	3,295	22.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put			19.00000	22	22.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call			2,509.00000	2,315	18.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put			37.00000	42	18.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call			1,587.00000	1,420	16.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put			115.00000	146	16.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call			295.00000	260	21.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put			1,824.00000	1,987	21.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call			118.00000	105	25.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put			3,647.00000	3,831	25.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call			41.00000	35	26.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put			5,569.00000	5,761	26.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call			16.00000	14	28.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put			7,544.00000	7,740	28.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call			4,625.00000	4,429	25.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put			4.00000	5	25.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call			3,638.00000	3,443	22.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put			17.00000	19	22.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call			2,656.00000	2,462	18.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put			34.00000	38	18.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call			1,714.00000	1,543	16.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put			93.00000	120	16.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call			318.00000	280	21.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put			1,696.00000	1,856	21.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call			126.00000	111	25.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put			3,504.00000	3,688	25.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call			44.00000	38	26.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put			5,423.00000	5,614	26.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call			17.00000	14	28.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	19.40	Put		7,395.00000	7,591	28.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call		4,675.00000	4,478	25.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put		3.00000	5	25.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call		3,688.00000	3,492	23.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put		16.00000	18	23.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call		2,705.00000	2,511	18.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put		33.00000	37	18.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call		1,757.00000	1,585	16.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put		86.00000	112	16.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call		326.00000	287	21.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put		1,654.00000	1,813	21.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call		128.00000	114	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put		3,457.00000	3,640	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call		46.00000	39	26.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put		5,374.00000	5,565	26.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call		17.00000	15	28.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put		7,346.00000	7,541	28.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call		4,328.00000	4,133	25.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put		7.00000	9	25.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call		3,343.00000	3,148	21.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put		22.00000	24	21.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call		2,362.00000	2,170	17.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put		41.00000	46	17.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call		1,463.00000	1,300	16.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put		142.00000	177	16.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call		275.00000	243	22.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put		1,953.00000	2,119	22.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call		111.00000	99	25.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put		3,790.00000	3,975	25.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call		37.00000	32	26.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put		5,716.00000	5,908	26.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call		15.00000	13	28.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put		7,693.00000	7,889	28.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call		4,427.00000	4,231	25.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put		6.00000	8	25.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call		3,441.00000	3,246	22.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put		20.00000	22	22.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call		2,460.00000	2,267	17.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put		39.00000	43	17.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call		1,545.00000	1,379	16.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put		124.00000	156	16.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call		288.00000	254	22.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put		1,867.00000	2,031	22.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call		116.00000	103	25.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put		3,695.00000	3,879	25.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	17.60	Call		39.00000	34	26.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put		5,618.00000	5,810	26.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call		15.00000	13	28.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put		7,594.00000	7,790	28.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Call		3,737.00000	3,541	23.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Put		16.00000	18	23.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Call		2,754.00000	2,559	19.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Put		32.00000	36	19.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Call		1,801.00000	1,628	16.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Put		80.00000	104	16.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Call		334.00000	294	21.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Put		1,613.00000	1,770	21.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Call		131.00000	116	25.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Put		3,410.00000	3,592	25.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Call		47.00000	40	26.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Put		5,326.00000	5,516	26.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Call		17.00000	15	28.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Put		7,296.00000	7,491	28.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Call		4,230.00000	4,035	25.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Put		8.00000	11	25.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Call		3,245.00000	3,050	21.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Put		23.00000	26	21.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Call		2,265.00000	2,073	16.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Put		44.00000	49	16.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Call		1,383.00000	1,223	16.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Put		162.00000	200	16.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Call		262.00000	232	22.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Put		2,041.00000	2,208	22.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Call		107.00000	95	26.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Put		3,886.00000	4,072	26.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Call		35.00000	30	27.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Put		5,814.00000	6,006	27.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Call		14.00000	12	28.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Put		7,793.00000	7,989	28.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Call		4,181.00000	3,986	24.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Put		9.00000	12	24.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Call		3,196.00000	3,001	21.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Put		24.00000	27	21.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Call		2,216.00000	2,027	16.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Put		45.00000	53	16.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Call		1,344.00000	1,189	16.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Put		173.00000	215	16.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Call		256.00000	226	22.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Put		2,085.00000	2,253	22.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.85	Call		105.00000	93	26.06	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 14/06/2010 Currency Future	15.85	Put			3,934.00000	4,119	26.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Call			34.00000	29	27.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Put			5,863.00000	6,056	27.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Call			14.00000	12	28.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Put			7,843.00000	8,038	28.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Call			4,083.00000	3,887	24.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Put			11.00000	13	24.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Call			3,097.00000	2,903	20.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Put			26.00000	29	20.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Call			2,119.00000	1,936	16.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Put			48.00000	62	16.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Call			1,267.00000	1,122	16.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Put			196.00000	248	16.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Call			245.00000	215	22.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Put			2,174.00000	2,341	22.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Call			101.00000	87	26.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Put			4,030.00000	4,214	26.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.95	Call			32.00000	28	27.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.95	Put			5,961.00000	6,154	27.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.95	Call			13.00000	11	28.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.95	Put			7,942.00000	8,137	28.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.90	Call			4,132.00000	3,936	24.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.90	Put			10.00000	13	24.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.90	Call			3,147.00000	2,952	20.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.90	Put			25.00000	28	20.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.90	Call			2,168.00000	1,981	16.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.90	Put			46.00000	58	16.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.90	Call			1,305.00000	1,155	16.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.90	Put			184.00000	231	16.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.90	Call			250.00000	220	22.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.90	Put			2,129.00000	2,297	22.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.90	Call			103.00000	90	26.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.90	Put			3,982.00000	4,166	26.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.90	Call			33.00000	29	27.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.90	Put			5,912.00000	6,105	27.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.90	Call			14.00000	11	28.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.90	Put			7,892.00000	8,088	28.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.15	Call			3,885.00000	3,689	23.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.15	Put			14.00000	15	23.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.15	Call			2,901.00000	2,706	19.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.15	Put			30.00000	33	19.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.15	Call			1,934.00000	1,758	16.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.15	Put			63.00000	84	16.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.15	Call			1,129.00000	997	16.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.15	Put			258.00000	323	16.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	14.15	Call		222.00000	195	23.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.15	Put		2,351.00000	2,521	23.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.15	Call		91.00000	78	26.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.15	Put		4,220.00000	4,404	26.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.15	Call		29.00000	25	27.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.15	Put		6,158.00000	6,352	27.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.15	Call		12.00000	10	28.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.15	Put		8,141.00000	8,336	28.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.00	Call		0.00000	3,837	24.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.00	Put		0.00000	14	24.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.00	Call		0.00000	2,853	20.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.00	Put		0.00000	30	20.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.00	Call		0.00000	1,891	16.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.00	Put		0.00000	67	16.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.00	Call		0.00000	1,089	16.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.00	Put		0.00000	266	16.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.00	Call		0.00000	210	22.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.00	Put		0.00000	2,386	22.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.00	Call		0.00000	85	26.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.00	Put		0.00000	4,261	26.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.00	Call		0.00000	27	27.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.00	Put		0.00000	6,204	27.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.00	Call		0.00000	11	28.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.00	Put		0.00000	8,187	28.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future			12.18990	12.39370		18.23	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.40	Call		0.00000	857	18.59	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.40	Put		0.00000	1,067	18.59	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.55	Call		883.00000	808	18.87	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.55	Put		1,039.00000	1,168	18.87	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.25	Call		994.00000	908	18.32	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.25	Put		851.00000	969	18.32	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Call		1,015.00000	927	18.23	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Put		821.00000	937	18.23	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Call		1,078.00000	984	17.95	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Put		735.00000	844	17.95	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Call		4,218.00000	4,021	20.92	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Put		24.00000	31	20.92	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Call		3,241.00000	3,040	17.26	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Put		47.00000	50	17.26	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Call		2,318.00000	2,131	16.08	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Put		124.00000	141	16.08	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Call		1,541.00000	1,393	16.39	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Put		348.00000	403	16.39	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Call		490.00000	459	21.88	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Put		2,297.00000	2,469	21.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 13/12/2010 Currency Future	16.20	Call			272.00000	260	24.96	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Put			4,078.00000	4,270	24.96	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Call			168.00000	164	27.57	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Put			5,974.00000	6,174	27.57	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Call			109.00000	107	29.61	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Put			7,915.00000	8,117	29.61	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Call			3,584.00000	3,382	18.54	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Put			40.00000	43	18.54	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Call			2,630.00000	2,440	16.49	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Put			86.00000	100	16.49	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Call			1,792.00000	1,631	16.28	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Put			248.00000	291	16.28	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.85	Call			1,170.00000	1,066	17.59	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.85	Put			626.00000	726	17.59	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Call			786.00000	722	19.42	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Put			1,243.00000	1,382	19.42	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Call			399.00000	374	22.88	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Put			2,855.00000	3,034	22.88	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Call			230.00000	220	25.81	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Put			4,686.00000	4,881	25.81	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Call			145.00000	141	28.23	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Put			6,601.00000	6,801	28.23	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Call			89.00000	85	29.61	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Put			8,545.00000	8,745	29.61	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.95	Call			3,486.00000	3,284	18.18	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.95	Put			42.00000	45	18.18	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.95	Call			2,540.00000	2,351	16.38	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.95	Put			96.00000	111	16.38	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.95	Call			1,718.00000	1,560	16.32	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.95	Put			274.00000	320	16.32	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.95	Call			1,123.00000	1,024	17.77	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.95	Put			680.00000	784	17.77	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.95	Call			757.00000	696	19.60	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.95	Put			1,313.00000	1,456	19.60	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.95	Call			386.00000	363	23.03	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.95	Put			2,943.00000	3,123	23.03	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.95	Call			224.00000	215	25.94	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.95	Put			4,780.00000	4,975	25.94	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.95	Call			142.00000	138	28.34	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.95	Put			6,698.00000	6,898	28.34	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.95	Call			86.00000	82	29.61	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.95	Put			8,642.00000	8,842	29.61	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.25	Call			4,170.00000	3,972	20.74	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.25	Put			26.00000	32	20.74	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.25	Call			3,192.00000	2,993	17.20	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 13/12/2010 Currency Future	9.25	Put		49.00000	53	17.20	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.25	Call		2,274.00000	2,090	16.10	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.25	Put		131.00000	150	16.10	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.25	Call		1,507.00000	1,365	16.49	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.25	Put		364.00000	425	16.49	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.25	Call		483.00000	451	21.96	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.25	Put		2,339.00000	2,511	21.96	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.25	Call		269.00000	257	25.03	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.25	Put		4,125.00000	4,317	25.03	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.25	Call		166.00000	162	27.62	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.25	Put		6,023.00000	6,222	27.62	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.25	Call		107.00000	105	29.61	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.25	Put		7,964.00000	8,165	29.61	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.55	Call		3,879.00000	3,677	19.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.55	Put		35.00000	37	19.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.55	Call		2,906.00000	2,713	16.85	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.55	Put		62.00000	74	16.85	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.55	Call		2,024.00000	1,853	16.19	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.55	Put		180.00000	213	16.19	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.55	Call		1,324.00000	1,206	17.04	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.55	Put		480.00000	566	17.04	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.55	Call		439.00000	410	22.42	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.55	Put		2,595.00000	2,770	22.42	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.55	Call		249.00000	238	25.42	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.55	Put		4,405.00000	4,598	25.42	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.55	Call		155.00000	151	27.93	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.55	Put		6,312.00000	6,511	27.93	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.55	Call		99.00000	95	29.61	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.55	Put		8,255.00000	8,455	29.61	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.40	Call		0.00000	3,824	20.19	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.40	Put		0.00000	34	20.19	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.40	Call		0.00000	2,852	17.03	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.40	Put		0.00000	63	17.03	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.40	Call		0.00000	1,970	16.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.40	Put		0.00000	180	16.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.40	Call		0.00000	1,283	16.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.40	Put		0.00000	493	16.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.40	Call		0.00000	430	22.19	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.40	Put		0.00000	2,640	22.19	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.40	Call		0.00000	247	25.22	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.40	Put		0.00000	4,457	25.22	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.40	Call		0.00000	156	27.78	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.40	Put		0.00000	6,366	27.78	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.40	Call		0.00000	100	29.61	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.40	Put		0.00000	8,310	29.61	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
AL13 On 05/11/2009 Index Future		249.74700	249.40600		0.00	0.00	0	10.00
AL13 On 04/02/2010 Index Future		254.25100	0.00000		0.00	0.00	0	0.00
AL7T On 04/02/2010 Index Future		325.02900	322.76600		0.00	0.00	0	24.00
ALBI On 05/11/2009 Index Future		296.33500	294.54700		0.00	118,534,000.00	40	148.00
ALBI On 04/02/2010 Index Future		301.58200	299.76900		0.00	12,063,280.00	4	438.00
ALBI On 06/05/2010 Index Future		307.00000	305.06600		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future		312.44500	310.49700		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future		128.39000	127.96700		0.00	2,567,800.00	2	0.00
CRD1 On 04/02/2010 Index Future		130.66300	130.23500		0.00	2,613,260.00	2	2.00
CRD1 On 06/05/2010 Index Future		133.06400	132.62900		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi		298.00800	296.24100		7.05	1,874,470,320.00	629	691.00
GOVI On 04/02/2010 jGovi		303.28550	301.49300		5.37	1,643,807,410.00	542	542.00
GOVI On 06/05/2010 jGovi		308.85850	307.03450		6.80	0.00	0	0.00
GOVI On 05/08/2010 jGovi		314.71600	312.67600		6.57	0.00	0	0.00
ILBI On 05/11/2009 Index Future		360.31600	360.35500		0.00	0.00	0	3.00
ILBI On 04/02/2010 Index Future		366.83100	366.87100		0.00	0.00	0	421.00
J153 On 31/08/2010 jSwap		6.94080	6.95585		15.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.66300	8.75500		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.46500	8.54400		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.51600	8.60500		15.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.79000	8.88300		15.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.76700	8.85400		15.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.79200	8.87700		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		7.20500	7.21200		0.22	0.00	0	0.00
JFRA On 04/02/2010 jFra		6.97600	6.99000		0.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JFRA On 06/05/2010 jFra			7.09200		7.11400		0.33	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.34700		7.38700		0.36	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.66300		7.70100		0.38	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.66100		7.69600		2.38	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.86500		7.91300		2.63	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.51900		8.61400		5.19	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.63300		8.73400		5.41	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.75600		8.84400		8.50	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.81000		8.90100		8.73	0.00	0	0.00
JROD On 30/11/2009 jRod			6.76800		6.77700		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			6.92800		6.94300		0.00	0.00	0	0.00
JROD On 29/01/2010 jRod			7.14900		7.16000		0.00	0.00	0	0.00
JROD On 26/02/2010 jRod			7.08100		7.08500		0.00	0.00	0	0.00
JROD On 31/03/2010 jRod			7.30200		7.30800		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			287.10800		285.21800		0.00	8,613,240.00	3	0.00
OTH1 On 04/02/2010 Index Future			292.19200		290.27400		0.00	8,765,760.00	3	3.00
OTH1 On 06/05/2010 Index Future			297.56100		295.60900		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.41100		7.43200		0.75	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	0	0.77	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			747.00000	730	0.77	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.44100		7.55500		1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			343.00000	543	1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			0.00000	0	1.50	0.00	0	0.00
R155 On 04/02/2010 Bond Future			7.47600		7.61000		0.00	0.00	0	31.00
R155 On 04/02/2010 Bond Future	7.50	Call			1,063.00000	1,157	0.00	0.00	0	0.00
R155 On 04/02/2010 Bond Future	7.50	Put			1,230.00000	1,121	0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.36100		8.47500		5.50	175,245.03	1,397	5,517.00
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			5,190.00000	4,597	5.42	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.45100		8.57200		5.50	172,902.59	1,355	6,646.00
R157 On 04/02/2010 Bond Future	7.75	Call			205.00000	284	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,370.00000	3,848	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.52000		8.64800		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,496.00000	1,779	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,201.00000	1,874	5.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 05/08/2010 Bond Future			8.56000		8.69500		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			2,431.00000	2,764	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,182.00000	1,900	5.34	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.96100		9.06300		11.25	0.00	0	6,505.00
R186 On 05/11/2009 Bond Future	9.00	Call			161.00000	500	11.25	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			756.00000	129	11.25	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			0.00000	0	11.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			3,005.00000	2,039	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			16,280.00000	15,314	11.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			0.00000	0	11.22	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,451.00000	12,485	11.22	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.01400		9.11900		11.75	0.00	0	10,112.00
R186 On 04/02/2010 Bond Future	8.25	Call			355.00000	473	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			8,876.00000	8,012	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.05900		9.16700		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			3,139.00000	3,600	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,684.00000	4,149	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.09000		9.20200		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			4,959.00000	5,514	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,526.00000	4,060	12.22	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.42100		8.53400		5.25	0.00	0	2.00
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			4,350.00000	3,885	5.16	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.50100		8.62100		5.25	0.00	0	486.00
R201 On 04/02/2010 Bond Future	7.50	Call			52.00000	78	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,567.00000	4,121	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.56600		8.69400		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,136.00000	1,350	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,865.00000	1,599	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.60200		8.73900		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,333.00000	2,629	5.26	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,408.00000	1,213	5.26	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.89100		9.00400		8.25	153,374.96	1,570	0.00
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			8,569.00000	7,957	7.94	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.97200		9.09000		7.75	156,091.52	1,570	1,570.00
R203 On 04/02/2010 Bond Future	8.20	Call			188.00000	260	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			5,004.00000	4,454	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.03700		9.16000		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			1,741.00000	2,034	7.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 06/05/2010 Bond Future	9.00	Put			2,562.00000	2,224	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.08100		9.21000		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			2,789.00000	3,134	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,591.00000	2,293	7.90	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.90100		9.01400		9.00	53,844.29	552	2,181.00
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			9,473.00000	8,805	8.66	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.97100		9.08800		9.00	52,567.26	552	1,838.00
R204 On 04/02/2010 Bond Future	8.20	Call			220.00000	301	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,505.00000	4,911	8.68	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.03000		9.15200		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			1,925.00000	2,247	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,783.00000	2,417	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.07200		9.19900		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			3,128.00000	3,507	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,849.00000	2,527	9.17	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.48100		8.59500		5.50	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.41	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,780.00000	3,395	5.41	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.57700		8.69900		5.50	0.00	0	2.00
R206 On 04/02/2010 Bond Future	7.50	Call			86.00000	117	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,008.00000	3,649	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.66300		8.79500		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,383.00000	1,584	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,519.00000	1,321	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.71900		8.86100		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			1,809.00000	2,035	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,417.00000	1,239	4.81	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.06100		9.17300		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			10,796.00000	10,123	9.64	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.12900		9.24600		10.00	0.00	0	600.00
R207 On 04/02/2010 Bond Future	8.25	Call			172.00000	238	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			6,272.00000	5,649	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.19100		9.31200		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			2,234.00000	2,586	9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,591.00000	2,244	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.23700		9.36200		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			3,478.00000	3,880	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,704.00000	2,398	10.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 05/11/2009 Bond Future			9.07100	9.18300		10.50	0.00	0	116.00
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		9,491.00000	8,797	10.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.13600	9.25200		10.50	0.00	0	5,004.00
R208 On 04/02/2010 Bond Future	8.50	Call		357.00000	475	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		5,083.00000	4,495	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.19000	9.31000		10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call		2,312.00000	2,675	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put		2,670.00000	2,315	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.22900	9.35400		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call		3,648.00000	4,069	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put		2,797.00000	2,481	10.93	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.63000	8.73200		15.00	0.00	0	1,305.00
R209 On 05/11/2009 Bond Future	9.00	Call		2,120.00000	2,951	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put		2.00000	0	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		11,167.00000	10,334	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		16,476.00000	15,643	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		13,759.00000	12,926	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		7,543.00000	8,376	16.52	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		0.00000	0	16.52	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.66400	8.76800		14.75	0.00	0	1,800.00
R209 On 04/02/2010 Bond Future	10.00	Call		9,094.00000	9,885	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		188.00000	137	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		69.00000	98	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		11,506.00000	10,692	14.60	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.69000	8.79600		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call		2,110.00000	2,462	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put		4,536.00000	4,033	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.70400	8.81300		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call		3,809.00000	4,260	15.30	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put		4,313.00000	3,889	15.30	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			294.28900	292.54500		0.00	294,289,000.00	100	0.00
TRT1 On 04/02/2010 Index Future			299.50000	297.73100		0.00	299,500,000.00	100	100.00
TRT1 On 06/05/2010 Index Future			305.00300	303.20400		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			7.00810	7.10320		16.57	70,081.00	10	13,213.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		160.00000	119	17.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		156.00000	211	17.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		122.00000	89	17.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.20	Put		218.00000	281	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,553.00000	6,458	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		188.00000	137	16.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		135.00000	179	16.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		188.00000	137	16.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		135.00000	179	16.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		220.00000	157	16.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		117.00000	149	16.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		253.00000	187	16.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		100.00000	129	16.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		289.00000	218	17.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		86.00000	110	17.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		326.00000	252	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		73.00000	94	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		326.00000	252	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		73.00000	94	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		365.00000	288	17.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		62.00000	80	17.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		406.00000	326	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		52.00000	68	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		447.00000	366	18.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		44.00000	58	18.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		447.00000	366	18.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		44.00000	58	18.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		490.00000	407	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		37.00000	49	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		490.00000	407	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		37.00000	49	19.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		365.00000	288	17.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		62.00000	80	17.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		625.00000	537	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		22.00000	29	20.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		671.00000	582	20.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		18.00000	24	20.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		579.00000	493	19.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		26.00000	34	19.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		671.00000	582	20.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		18.00000	24	20.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		718.00000	628	20.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		15.00000	20	20.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		534.00000	449	19.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		31.00000	41	19.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		579.00000	493	19.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		26.00000	34	19.73	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	6.90	Call			289.00000	218	17.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			86.00000	110	17.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			718.00000	628	20.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			15.00000	20	20.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			766.00000	675	21.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			13.00000	17	21.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			814.00000	722	21.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			10.00000	14	21.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			814.00000	722	21.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			10.00000	14	21.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call			862.00000	770	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put			9.00000	12	21.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			92.00000	67	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			289.00000	359	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			253.00000	187	16.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			100.00000	129	16.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			139.00000	103	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			186.00000	245	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			139.00000	103	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			186.00000	245	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			106.00000	78	18.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			253.00000	319	18.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			6,253.00000	6,158	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,753.00000	4,658	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			3,253.00000	3,158	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	25.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,754.00000	1,658	28.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			0.00000	0	28.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			7.00000	5	25.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,253.00000	1,347	25.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			1.00000	1	35.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			2,748.00000	2,842	35.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	43.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,247.00000	4,342	43.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	47.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			5,747.00000	5,842	47.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,503.00000	6,408	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			5,003.00000	4,908	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,503.00000	3,408	24.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	24.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			2,003.00000	1,908	30.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.10	Put			0.00000	0	30.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			11.00000	8	24.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,008.00000	1,100	24.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			1.00000	1	34.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			2,498.00000	2,593	34.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			0.00000	0	43.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			3,997.00000	4,092	43.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	46.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			5,497.00000	5,592	46.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			5,053.00000	4,958	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put			0.00000	0	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call			3,553.00000	3,458	24.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put			0.00000	0	24.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call			2,053.00000	1,958	30.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put			0.00000	0	30.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call			13.00000	9	23.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put			960.00000	1,051	23.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call			1.00000	1	33.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put			2,448.00000	2,543	33.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call			0.00000	0	43.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put			3,947.00000	4,042	43.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call			0.00000	0	46.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			5,447.00000	5,542	46.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			1,008.00000	915	22.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			5.00000	7	22.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			910.00000	818	22.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			7.00000	10	22.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			1,206.00000	1,111	24.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			2.00000	3	24.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			1,107.00000	1,013	23.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			3.00000	4	23.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			959.00000	866	22.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			6.00000	8	22.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			910.00000	818	22.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			7.00000	10	22.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			1,057.00000	963	23.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			4.00000	5	23.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			766.00000	675	21.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			13.00000	17	21.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call			1,156.00000	1,062	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			3.00000	4	23.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,753.00000	3,658	24.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	24.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,753.00000	2,658	27.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			0.00000	0	27.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	10.35	Call			0.00000	0	38.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,247.00000	3,342	38.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			0.00000	0	46.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,247.00000	5,342	46.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	49.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,247.00000	7,342	49.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,653.00000	4,558	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,653.00000	3,558	24.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	24.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,653.00000	2,558	28.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			0.00000	0	28.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,654.00000	1,559	27.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			0.00000	1	27.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			5.00000	4	26.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,352.00000	1,446	26.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			0.00000	0	39.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,347.00000	3,442	39.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			0.00000	0	46.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,347.00000	5,442	46.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	49.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,347.00000	7,442	49.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,603.00000	4,508	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,603.00000	3,508	24.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	24.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,603.00000	2,508	28.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			0.00000	0	28.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,604.00000	1,509	27.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			1.00000	1	27.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			5.00000	4	26.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,402.00000	1,496	26.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			0.00000	0	39.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,397.00000	3,492	39.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			0.00000	0	46.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,397.00000	5,492	46.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	49.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,397.00000	7,492	49.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,553.00000	4,458	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,553.00000	2,458	28.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			0.00000	0	28.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,554.00000	1,459	26.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			1.00000	1	26.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			5.00000	3	27.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,451.00000	1,545	27.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			0.00000	0	40.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,447.00000	3,542	40.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	49.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,447.00000	7,542	49.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,503.00000	4,408	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,503.00000	2,408	28.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			0.00000	0	28.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,504.00000	1,409	26.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			1.00000	1	26.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			4.00000	3	27.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			1,501.00000	1,595	27.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			0.00000	0	40.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,497.00000	3,592	40.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	49.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,497.00000	7,592	49.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			4,453.00000	4,358	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			3,453.00000	3,358	24.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	24.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			2,453.00000	2,358	29.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			0.00000	0	29.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			1,454.00000	1,359	26.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			1.00000	1	26.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			4.00000	3	27.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			1,551.00000	1,645	27.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			0.00000	0	40.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			3,547.00000	3,642	40.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	46.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			5,547.00000	5,642	46.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	49.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			7,547.00000	7,642	49.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,703.00000	4,608	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,703.00000	3,608	24.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	24.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,703.00000	2,608	27.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			0.00000	0	27.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,704.00000	1,609	28.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			0.00000	0	28.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			6.00000	4	26.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,303.00000	1,396	26.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			0.00000	0	39.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,297.00000	3,392	39.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.40	Call			0.00000	0	46.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,297.00000	5,392	46.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	49.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,297.00000	7,392	49.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			4,403.00000	4,308	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			3,403.00000	3,308	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			2,403.00000	2,308	29.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			0.00000	0	29.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call			1,404.00000	1,310	25.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			1.00000	1	25.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			3.00000	3	28.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			1,600.00000	1,694	28.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			0.00000	0	41.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			3,597.00000	3,692	41.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			0.00000	0	46.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			5,597.00000	5,692	46.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	50.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			7,597.00000	7,692	50.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			4,353.00000	4,258	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			3,353.00000	3,258	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			2,353.00000	2,258	29.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			0.00000	0	29.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			1,355.00000	1,260	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			1.00000	2	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			3.00000	2	28.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			1,650.00000	1,744	28.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			0.00000	0	41.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			3,647.00000	3,742	41.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	46.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			5,647.00000	5,742	46.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	50.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			7,647.00000	7,742	50.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			4,203.00000	4,108	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			3,203.00000	3,108	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			2,203.00000	2,108	30.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			0.00000	0	30.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			2.00000	2	29.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			1,799.00000	1,894	29.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			0.00000	0	42.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	10.90	Put		3,797.00000	3,892	42.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	47.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		5,797.00000	5,892	47.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	50.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		7,797.00000	7,892	50.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		4,303.00000	4,208	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		3,303.00000	3,208	25.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	25.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		2,303.00000	2,208	29.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		0.00000	0	29.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		1,305.00000	1,210	25.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		2.00000	2	25.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		3.00000	2	28.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		1,700.00000	1,794	28.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		0.00000	0	41.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		3,697.00000	3,792	41.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	47.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		5,697.00000	5,792	47.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	50.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		7,697.00000	7,792	50.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		4,253.00000	4,158	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		2,253.00000	2,158	30.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		0.00000	0	30.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		1,255.00000	1,161	24.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		2.00000	3	24.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		3.00000	2	29.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		1,749.00000	1,844	29.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		0.00000	0	42.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		3,747.00000	3,842	42.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	50.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		7,747.00000	7,842	50.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Call		4,103.00000	4,008	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Put		0.00000	0	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Call		3,103.00000	3,008	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Put		0.00000	0	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Call		2,103.00000	2,008	31.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Put		0.00000	0	31.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Call		2.00000	2	30.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Put		1,899.00000	1,994	30.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Call		0.00000	0	43.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Put		3,897.00000	3,992	43.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Call		0.00000	0	47.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Put		5,897.00000	5,992	47.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	15.00	Call		0.00000	0	50.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Put		7,897.00000	7,992	50.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Call		4,053.00000	3,958	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Put		0.00000	0	24.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Call		3,053.00000	2,958	25.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Put		0.00000	0	25.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Call		2.00000	2	30.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Put		1,949.00000	2,043	30.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Call		0.00000	0	47.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Put		5,947.00000	6,042	47.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.05	Call		0.00000	0	50.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.05	Put		7,947.00000	8,042	50.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.10	Call		4,003.00000	3,908	24.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.10	Put		0.00000	0	24.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.10	Call		3,003.00000	2,908	26.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.10	Put		0.00000	0	26.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.10	Call		2.00000	1	30.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.10	Put		1,999.00000	2,093	30.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.10	Call		0.00000	0	47.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.10	Put		5,997.00000	6,092	47.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.10	Call		0.00000	0	50.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.10	Put		7,997.00000	8,092	50.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.20	Call		3,903.00000	3,808	24.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.20	Put		0.00000	0	24.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.20	Call		2,903.00000	2,808	26.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.20	Put		0.00000	0	26.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.20	Call		1,903.00000	1,808	29.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.20	Put		0.00000	0	29.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.20	Call		2.00000	1	31.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.20	Put		2,098.00000	2,193	31.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.20	Call		0.00000	0	43.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.20	Put		4,097.00000	4,192	43.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.20	Call		0.00000	0	47.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.20	Put		6,097.00000	6,192	47.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.20	Call		0.00000	0	50.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.20	Put		8,097.00000	8,192	50.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			7.05910	7.15690		16.76	705,910.00	100	8,253.00
ZAAD On 15/03/2010 Currency Future	7.15	Call		293.00000	248	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.15	Put		286.00000	338	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.25	Call		253.00000	213	17.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.25	Put		346.00000	404	17.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		317.00000	267	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		261.00000	307	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Call		344.00000	287	16.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Put		237.00000	278	16.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	7.00	Call		372.00000	312	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		215.00000	253	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		401.00000	339	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		194.00000	230	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		431.00000	367	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		174.00000	208	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		463.00000	397	16.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		156.00000	188	16.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		496.00000	428	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		139.00000	169	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		531.00000	460	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		124.00000	151	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		566.00000	494	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		109.00000	135	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		566.00000	494	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		109.00000	135	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		496.00000	428	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		139.00000	169	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		680.00000	602	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		74.00000	93	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		721.00000	641	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		64.00000	82	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		641.00000	565	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		84.00000	106	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		641.00000	565	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		84.00000	106	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		762.00000	681	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		55.00000	71	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		603.00000	529	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		96.00000	120	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		804.00000	721	17.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		47.00000	62	17.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		891.00000	805	17.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		34.00000	46	17.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		981.00000	893	17.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		24.00000	34	17.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		1,027.00000	938	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		20.00000	29	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		936.00000	849	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		29.00000	40	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		847.00000	763	17.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		40.00000	54	17.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		1,124.00000	1,029	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		17.00000	20	17.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		1,172.00000	1,077	17.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.00	Put		15.00000	18	17.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		1,075.00000	983	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		19.00000	24	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		981.00000	893	17.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		24.00000	34	17.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		891.00000	805	17.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		34.00000	46	17.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,757.00000	4,659	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,757.00000	3,659	25.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	0	25.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,758.00000	2,660	27.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		1.00000	1	27.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,762.00000	1,665	21.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		6.00000	6	21.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		52.00000	43	21.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,295.00000	1,384	21.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		6.00000	5	27.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,249.00000	3,346	27.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		1.00000	1	32.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,244.00000	5,342	32.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		0.00000	0	37.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,244.00000	7,341	37.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,657.00000	4,559	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,657.00000	3,559	26.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		0.00000	0	26.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,658.00000	2,560	27.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		1.00000	1	27.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,663.00000	1,567	21.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		7.00000	7	21.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		46.00000	38	22.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,389.00000	1,479	22.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		5.00000	5	28.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,349.00000	3,445	28.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		1.00000	1	32.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,344.00000	5,442	32.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		0.00000	0	37.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,344.00000	7,441	37.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,607.00000	4,509	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,607.00000	3,509	26.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		0.00000	0	26.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,608.00000	2,510	27.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		1.00000	1	27.15	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	5.55	Call		1,614.00000	1,517	20.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		7.00000	8	20.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		43.00000	36	22.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,437.00000	1,527	22.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		5.00000	4	28.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,398.00000	3,495	28.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		1.00000	1	32.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,394.00000	5,492	32.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		0.00000	0	37.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,394.00000	7,491	37.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,557.00000	4,459	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,557.00000	3,459	26.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		0.00000	0	26.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,558.00000	2,460	26.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		1.00000	1	26.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,565.00000	1,468	20.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		8.00000	9	20.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		41.00000	34	22.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		1,484.00000	1,575	22.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		5.00000	4	28.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,448.00000	3,545	28.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		1.00000	1	33.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,444.00000	5,542	33.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		0.00000	0	37.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,444.00000	7,541	37.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,565.00000	1,468	20.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		8.00000	9	20.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		4,457.00000	4,359	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		3,457.00000	3,359	27.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		0.00000	0	27.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		2,458.00000	2,361	26.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		1.00000	1	26.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,466.00000	1,370	19.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		9.00000	11	19.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		36.00000	30	22.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		1,580.00000	1,671	22.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		5.00000	4	28.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		3,548.00000	3,645	28.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	33.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		5,544.00000	5,642	33.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	0	38.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		7,544.00000	7,641	38.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,507.00000	4,409	23.14	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 15/03/2010 Currency Future	2.65	Put			0.00000	0	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			3,507.00000	3,409	27.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			0.00000	0	27.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			2,508.00000	2,410	26.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			1.00000	1	26.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			1,515.00000	1,419	20.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			8.00000	10	20.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			39.00000	32	22.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			1,532.00000	1,623	22.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			5.00000	4	28.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			3,498.00000	3,595	28.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			1.00000	1	33.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			5,494.00000	5,592	33.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			0.00000	0	37.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			7,494.00000	7,591	37.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,707.00000	4,609	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,707.00000	3,609	25.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			0.00000	0	25.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,708.00000	2,610	27.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			1.00000	1	27.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,713.00000	1,616	21.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			6.00000	7	21.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			49.00000	40	22.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,342.00000	1,431	22.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			6.00000	5	28.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,299.00000	3,396	28.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			1.00000	1	32.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,294.00000	5,392	32.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			0.00000	0	37.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,294.00000	7,391	37.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call			4,407.00000	4,309	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put			0.00000	0	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call			3,407.00000	3,309	27.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			0.00000	0	27.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call			2,408.00000	2,311	26.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put			1.00000	2	26.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call			1,417.00000	1,321	19.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put			10.00000	12	19.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call			34.00000	29	23.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			1,628.00000	1,719	23.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			4.00000	4	28.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			3,597.00000	3,695	28.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			1.00000	1	33.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			5,594.00000	5,692	33.36	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	14.75	Call			0.00000	0	38.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			7,594.00000	7,691	38.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			4,307.00000	4,209	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			3,307.00000	3,209	28.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			0.00000	0	28.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			2,309.00000	2,211	25.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			2.00000	2	25.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call			1,319.00000	1,223	18.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			12.00000	14	18.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			31.00000	26	23.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			1,724.00000	1,816	23.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			4.00000	3	29.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			3,697.00000	3,794	29.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call			1.00000	1	33.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			5,694.00000	5,792	33.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call			0.00000	0	38.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			7,694.00000	7,791	38.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			4,207.00000	4,109	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			3,207.00000	3,109	29.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			0.00000	0	29.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			2,209.00000	2,112	25.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			2.00000	3	25.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			1,221.00000	1,126	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			14.00000	17	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			28.00000	23	23.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			1,821.00000	1,914	23.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			4.00000	3	29.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			3,797.00000	3,894	29.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			1.00000	1	33.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			5,794.00000	5,892	33.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			0.00000	0	38.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			7,794.00000	7,891	38.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			4,257.00000	4,159	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			3,257.00000	3,159	28.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			0.00000	0	28.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			2,259.00000	2,161	25.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			2.00000	2	25.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			1,270.00000	1,174	18.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			13.00000	15	18.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			29.00000	24	23.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			1,772.00000	1,865	23.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			4.00000	3	29.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.90	Put		3,747.00000	3,844	29.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		1.00000	1	33.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		5,744.00000	5,842	33.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		0.00000	0	38.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		7,744.00000	7,841	38.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		4,357.00000	4,259	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		3,357.00000	3,259	28.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		0.00000	0	28.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		2,359.00000	2,261	25.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		2.00000	2	25.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		1,368.00000	1,272	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		11.00000	13	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		33.00000	27	23.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		1,676.00000	1,768	23.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		4.00000	4	28.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		3,647.00000	3,744	28.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		5,644.00000	5,742	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	0	38.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		7,644.00000	7,741	38.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Call		4,157.00000	4,059	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Put		0.00000	0	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Call		3,157.00000	3,059	29.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Put		0.00000	0	29.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Call		2,159.00000	2,062	24.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Put		3.00000	3	24.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Call		26.00000	22	24.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Put		1,869.00000	1,963	24.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Call		4.00000	3	29.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Put		3,847.00000	3,944	29.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Call		1.00000	1	33.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Put		5,844.00000	5,942	33.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Call		0.00000	0	38.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Put		7,844.00000	7,941	38.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Call		4,107.00000	4,009	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Put		0.00000	0	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Call		3,107.00000	3,009	29.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Put		0.00000	0	29.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Call		2,110.00000	2,012	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Put		3.00000	3	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Call		25.00000	21	24.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Put		1,918.00000	2,012	24.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Call		3.00000	3	29.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Put		3,897.00000	3,994	29.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	13.05	Call		1.00000	1	34.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Put		5,894.00000	5,992	34.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Call		0.00000	0	38.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Put		7,894.00000	7,991	38.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Call		4,057.00000	3,959	23.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Put		0.00000	0	23.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Call		3,057.00000	2,959	29.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Put		0.00000	0	29.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.10	Call		2,060.00000	1,963	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.10	Put		3.00000	4	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.10	Call		24.00000	20	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.10	Put		1,967.00000	2,060	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.10	Call		3.00000	3	29.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.10	Put		3,946.00000	4,044	29.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Call		1.00000	1	34.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Put		5,944.00000	6,042	34.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Call		0.00000	0	38.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Put		7,944.00000	8,041	38.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.15	Call		4,007.00000	3,909	23.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.15	Put		0.00000	0	23.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.15	Call		3,007.00000	2,909	29.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.15	Put		0.00000	0	29.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.15	Call		2,010.00000	1,913	23.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.15	Put		4.00000	4	23.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.15	Call		23.00000	18	24.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.15	Put		2,016.00000	2,109	24.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.15	Call		3.00000	3	29.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.15	Put		3,996.00000	4,094	29.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.15	Call		1.00000	1	34.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.15	Put		5,994.00000	6,092	34.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.15	Call		0.00000	0	38.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.15	Put		7,994.00000	8,091	38.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.25	Call		3,907.00000	3,809	24.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.25	Put		0.00000	0	24.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.25	Call		2,907.00000	2,810	28.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.25	Put		0.00000	0	28.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.25	Call		1,911.00000	1,814	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.25	Put		4.00000	5	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.25	Call		20.00000	16	24.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.25	Put		2,113.00000	2,207	24.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.25	Call		3.00000	2	30.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.25	Put		4,096.00000	4,193	30.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.25	Call		1.00000	1	34.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.25	Put		6,094.00000	6,192	34.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.25	Call		0.00000	0	38.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	15.25	Put		8,093.00000	8,191	38.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			7.10010	7.20130		16.98	0.00	0	1,250.00
ZAAD On 14/06/2010 Currency Future	7.20	Call		383.00000	337	17.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.20	Put		382.00000	437	17.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.25	Call		364.00000	320	17.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.25	Put		413.00000	470	17.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.15	Call		405.00000	356	17.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.15	Put		354.00000	406	17.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Call		429.00000	375	16.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Put		327.00000	375	16.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Call		478.00000	420	16.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Put		277.00000	320	16.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Call		505.00000	445	16.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Put		253.00000	295	16.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call		532.00000	470	16.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put		231.00000	270	16.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Call		561.00000	497	16.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Put		210.00000	247	16.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Call		591.00000	525	16.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put		190.00000	225	16.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call		623.00000	554	16.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put		171.00000	204	16.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		723.00000	648	16.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		122.00000	148	16.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		759.00000	682	15.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		108.00000	132	15.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call		689.00000	616	16.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put		137.00000	165	16.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		796.00000	717	15.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		95.00000	117	15.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		655.00000	584	16.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		154.00000	184	16.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,701.00000	4,600	18.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	18.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,702.00000	3,600	21.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put		0.00000	0	21.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,704.00000	2,603	24.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		3.00000	3	24.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,715.00000	1,616	18.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		14.00000	15	18.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		113.00000	99	21.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,411.00000	1,499	21.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		17.00000	14	25.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,316.00000	3,414	25.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		4.00000	3	28.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,303.00000	5,403	28.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		2.00000	1	31.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put		7,300.00000	7,401	31.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call		4,651.00000	4,550	18.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put		0.00000	0	18.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call		3,652.00000	3,550	22.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put		0.00000	0	22.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call		2,655.00000	2,554	24.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put		3.00000	4	24.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,666.00000	1,567	18.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put		15.00000	17	18.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		108.00000	95	22.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		1,457.00000	1,545	22.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		16.00000	14	25.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,365.00000	3,463	25.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call		4.00000	3	28.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put		5,353.00000	5,453	28.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		2.00000	1	31.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put		7,350.00000	7,451	31.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,601.00000	4,500	18.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	18.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,602.00000	3,500	22.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		0.00000	0	22.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,605.00000	2,504	24.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		4.00000	4	24.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		1,617.00000	1,518	18.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		16.00000	18	18.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		104.00000	92	22.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		1,503.00000	1,591	22.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		15.00000	13	25.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		3,414.00000	3,513	25.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		4.00000	3	28.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,402.00000	5,503	28.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call		1.00000	1	31.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		7,400.00000	7,501	31.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call		4,551.00000	4,450	18.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put		0.00000	0	18.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call		3,552.00000	3,450	23.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put		0.00000	0	23.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call		2,555.00000	2,454	23.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put		4.00000	4	23.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call		1,569.00000	1,469	17.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put		17.00000	19	17.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call		100.00000	88	22.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put		1,549.00000	1,638	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
ZAAD On 14/06/2010 Currency Future	10.65	Call		14.00000	12	25.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,463.00000	3,562	25.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call		4.00000	3	28.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,452.00000	5,553	28.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call		1.00000	1	31.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put		7,450.00000	7,551	31.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call		4,401.00000	4,300	18.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put		0.00000	0	18.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call		3,402.00000	3,300	24.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put		1.00000	0	24.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call		2,406.00000	2,306	23.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put		5.00000	6	23.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call		1,423.00000	1,323	16.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put		22.00000	23	16.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call		89.00000	79	22.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put		1,688.00000	1,779	22.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call		12.00000	10	25.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put		3,611.00000	3,710	25.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call		3.00000	3	28.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put		5,602.00000	5,703	28.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call		1.00000	1	32.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put		7,600.00000	7,701	32.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call		4,301.00000	4,200	18.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put		0.00000	0	18.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call		3,302.00000	3,200	25.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put		1.00000	0	25.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call		2,307.00000	2,207	22.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put		6.00000	7	22.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call		1,326.00000	1,227	16.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put		25.00000	27	16.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call		83.00000	73	23.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put		1,782.00000	1,873	23.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call		11.00000	9	25.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put		3,710.00000	3,809	25.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call		3.00000	3	29.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put		5,702.00000	5,803	29.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call		1.00000	1	32.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put		7,700.00000	7,801	32.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call		4,451.00000	4,350	18.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put		0.00000	0	18.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call		3,452.00000	3,350	23.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put		1.00000	0	23.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call		2,456.00000	2,355	23.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put		5.00000	5	23.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call		1,471.00000	1,372	17.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	5.75	Put		20.00000	22	17.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call		93.00000	82	22.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put		1,641.00000	1,732	22.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call		13.00000	11	25.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put		3,562.00000	3,661	25.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call		4.00000	3	28.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put		5,552.00000	5,653	28.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call		1.00000	1	31.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put		7,550.00000	7,651	31.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Call		4,351.00000	4,250	18.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Put		0.00000	0	18.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Call		3,352.00000	3,250	24.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Put		1.00000	0	24.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Call		2,357.00000	2,256	22.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Put		5.00000	6	22.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Call		1,374.00000	1,275	16.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Put		23.00000	25	16.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Call		86.00000	76	23.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Put		1,735.00000	1,826	23.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Call		12.00000	10	25.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Put		3,660.00000	3,760	25.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Call		3.00000	3	29.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Put		5,652.00000	5,753	29.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Call		1.00000	1	32.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Put		7,650.00000	7,751	32.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Call		4,251.00000	4,150	18.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Put		0.00000	0	18.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Call		3,252.00000	3,151	25.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Put		1.00000	1	25.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Call		2,258.00000	2,157	22.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Put		6.00000	7	22.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Call		1,278.00000	1,179	16.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Put		27.00000	29	16.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Call		80.00000	71	23.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Put		1,829.00000	1,921	23.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Call		11.00000	9	25.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Put		3,759.00000	3,859	25.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Call		3.00000	3	29.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Put		5,752.00000	5,853	29.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Call		1.00000	1	32.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Put		7,750.00000	7,851	32.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Call		4,201.00000	4,100	18.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Put		0.00000	0	18.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Call		3,202.00000	3,101	26.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Put		1.00000	1	26.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	5.00	Call			2,208.00000	2,108	21.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Put			7.00000	8	21.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Call			1,230.00000	1,131	15.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Put			29.00000	31	15.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Call			77.00000	69	23.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Put			1,876.00000	1,969	23.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Call			10.00000	8	25.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Put			3,809.00000	3,908	25.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Call			3.00000	3	29.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Put			5,802.00000	5,903	29.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Call			1.00000	1	32.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Put			7,800.00000	7,901	32.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Call			4,101.00000	4,000	18.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Put			0.00000	0	18.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Call			3,103.00000	3,002	27.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Put			1.00000	2	27.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Call			2,109.00000	2,009	21.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Put			8.00000	9	21.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Call			1,135.00000	1,036	15.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Put			33.00000	36	15.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Call			72.00000	64	23.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Put			1,971.00000	2,064	23.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Call			9.00000	8	25.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Put			3,908.00000	4,008	25.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Call			3.00000	3	29.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Put			5,902.00000	6,003	29.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Call			1.00000	1	32.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Put			7,900.00000	8,001	32.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Call			4,051.00000	3,950	18.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Put			0.00000	0	18.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Call			3,053.00000	2,952	26.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Put			2.00000	2	26.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Call			2,060.00000	1,960	21.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Put			8.00000	10	21.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Call			1,087.00000	993	15.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Put			36.00000	43	15.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.15	Call			70.00000	61	24.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.15	Put			2,019.00000	2,111	24.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Call			9.00000	7	25.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Put			3,957.00000	4,057	25.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Call			3.00000	3	29.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Put			5,952.00000	6,053	29.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Call			1.00000	1	32.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Put			7,950.00000	8,051	32.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.20	Call			4,001.00000	3,900	18.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	3.20	Put		0.00000	0	18.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.20	Call		3,003.00000	2,902	26.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.20	Put		2.00000	2	26.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.20	Call		2,010.00000	1,910	20.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.20	Put		9.00000	10	20.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.20	Call		1,040.00000	950	15.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.20	Put		39.00000	50	15.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.20	Call		68.00000	58	24.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.20	Put		2,067.00000	2,158	24.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.20	Call		8.00000	7	25.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.20	Put		4,007.00000	4,107	25.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.20	Call		3.00000	3	29.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.20	Put		6,002.00000	6,102	29.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.20	Call		1.00000	1	32.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.20	Put		8,000.00000	8,101	32.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.25	Call		3,951.00000	3,850	19.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.25	Put		0.00000	0	19.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.25	Call		2,953.00000	2,852	26.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.25	Put		2.00000	2	26.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.25	Call		1,961.00000	1,861	20.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.25	Put		10.00000	11	20.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.25	Call		997.00000	909	15.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.25	Put		46.00000	59	15.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.25	Call		64.00000	55	24.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.25	Put		2,113.00000	2,205	24.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.25	Call		8.00000	7	25.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.25	Put		4,057.00000	4,157	25.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.25	Call		3.00000	2	29.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.25	Put		6,052.00000	6,152	29.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.25	Call		1.00000	1	32.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.25	Put		8,050.00000	8,151	32.44	0.00	0	0.00

Total for Derivatives:							4,584,247,122.16	29,026	1,059,148.00
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Grand Total:							4,584,247,122.16	29,026	1,059,148.00
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