



Daily MTM Report

Daily summary for 02/11/2009

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			7.42800	7.41800			0.00	0	0.00
R155 On 31/08/2011 Bond			7.55000	7.49000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.47000	8.41000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.06000	9.00000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.52500	8.46500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.01000	8.94500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.02000	8.96000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.59000	8.53000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.17000	9.10000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.18000	9.11000			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			8.74000	8.68500			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.96810	7.81140		19.79	184,620,877.00	23,170	347,822.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,511.00000	4,668	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		443.00000	565	20.44	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		82.00000	47	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		406.00000	524	20.38	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		95.00000	56	20.38	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		219.00000	308	19.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		208.00000	140	19.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		103.00000	146	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		442.00000	328	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		219.00000	308	19.99	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		208.00000	140	19.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		198.00000	277	19.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		236.00000	159	19.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		3.00000	3	28.24	0.00	0	10,191.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		2,091.00000	1,935	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		562.00000	695	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		51.00000	27	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		337.00000	446	20.25	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		125.00000	78	20.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		246.00000	340	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		184.00000	122	20.05	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		160.00000	222	19.79	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		299.00000	204	19.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		144.00000	201	20.01	0.00	0	2,670.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		332.00000	232	20.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		604.00000	740	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		43.00000	22	20.70	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		371.00000	484	20.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		109.00000	66	20.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		178.00000	249	19.86	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		266.00000	181	19.86	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		828.00000	975	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		17.00000	7	21.03	0.00	0	100.00

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	7.35	Call			521.00000	651	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			60.00000	33	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			274.00000	374	20.12	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			163.00000	105	20.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			691.00000	833	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			30.00000	14	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			647.00000	786	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			36.00000	18	20.77	0.00	0	5,100.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			481.00000	607	20.51	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			70.00000	39	20.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			82.00000	117	21.09	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			521.00000	399	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			443.00000	565	20.44	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			82.00000	47	20.44	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			371.00000	484	20.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			109.00000	66	20.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			305.00000	409	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			143.00000	91	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			246.00000	340	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			184.00000	122	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			66.00000	94	21.52	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			604.00000	476	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			129.00000	181	20.22	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			367.00000	263	20.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			274.00000	374	20.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			163.00000	105	20.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			10.00000	14	25.21	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,399.00000	1,246	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	38.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,389.00000	4,232	38.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	44.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,589.00000	5,432	44.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	49.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,789.00000	6,632	49.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			19.00000	27	23.91	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,108.00000	959	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			160.00000	222	19.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			299.00000	204	19.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			115.00000	162	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			404.00000	294	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			92.00000	131	20.87	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			481.00000	363	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			92.00000	131	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			481.00000	363	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	42.86	0.00	0	9,676.00

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	13.00	Put		5,189.00000	5,032	42.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		1.00000	1	31.10	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,740.00000	2,583	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	39.14	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,489.00000	4,332	39.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		129.00000	181	20.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		367.00000	263	20.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		24.00000	34	23.47	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		1,012.00000	866	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		30.00000	43	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		918.00000	774	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		74.00000	105	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		562.00000	437	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		59.00000	84	21.74	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		647.00000	516	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		47.00000	67	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		735.00000	599	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		42.00000	60	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		780.00000	642	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		52.00000	75	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		691.00000	557	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		74.00000	105	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		562.00000	437	21.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		52.00000	75	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		691.00000	557	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		66.00000	94	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		604.00000	476	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		5.00000	7	26.51	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,694.00000	1,539	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		42.00000	60	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		780.00000	642	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		37.00000	53	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		826.00000	685	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		37.00000	53	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		826.00000	685	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		27.00000	38	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		965.00000	820	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		33.00000	48	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		872.00000	730	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		17.00000	24	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,156.00000	1,006	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		19.00000	27	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,108.00000	959	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		21.00000	30	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,060.00000	912	23.69	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	8.70	Call			30.00000	43	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			918.00000	774	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			15.00000	22	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,204.00000	1,054	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			11.00000	16	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,350.00000	1,197	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			8.00000	11	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,497.00000	1,343	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			7.00000	9	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,595.00000	1,441	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			6.00000	8	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,645.00000	1,490	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			8.00000	11	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,497.00000	1,343	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			5.00000	7	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,744.00000	1,589	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			6.00000	8	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,645.00000	1,490	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			3.00000	4	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,992.00000	1,836	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			2.00000	2	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,340.00000	2,184	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			2.00000	3	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,191.00000	2,035	28.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			3.00000	4	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,041.00000	1,886	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			3.00000	4	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,041.00000	1,886	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			2.00000	3	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,241.00000	2,085	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1.00000	2	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,540.00000	2,383	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1.00000	1	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,640.00000	2,483	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1.00000	1	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,690.00000	2,533	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1.00000	1	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,789.00000	2,633	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1.00000	1	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,989.00000	2,833	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	1	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,239.00000	3,082	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1.00000	1	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,189.00000	3,033	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1.00000	1	32.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,089.00000	2,933	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1.00000	2	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,490.00000	2,334	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1.00000	1	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,590.00000	2,433	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1.00000	1	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,839.00000	2,683	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1.00000	1	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,939.00000	2,783	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1.00000	1	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,989.00000	2,833	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			2.00000	2	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,390.00000	2,234	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			2.00000	2	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,290.00000	2,134	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1.00000	1	31.10	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,740.00000	2,583	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1.00000	1	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,889.00000	2,733	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			2.00000	2	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,290.00000	2,134	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			0.00000	1	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,339.00000	3,182	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			0.00000	1	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,289.00000	3,132	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,489.00000	3,332	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			0.00000	0	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,389.00000	3,232	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	39.14	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,489.00000	4,332	39.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			0.00000	0	35.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,789.00000	3,632	35.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			0.00000	0	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,689.00000	3,532	35.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			0.00000	0	37.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,189.00000	4,032	37.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			0.00000	0	39.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,589.00000	4,432	39.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	41.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,989.00000	4,832	41.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			0.00000	0	43.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,389.00000	5,232	43.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	37.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,089.00000	3,932	37.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.70	Call			0.00000	0	41.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,889.00000	4,732	41.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	43.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,289.00000	5,132	43.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			12.00000	17	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,301.00000	1,149	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			4.00000	5	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,892.00000	1,737	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	38.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,289.00000	4,132	38.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	44.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,489.00000	5,332	44.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			4.00000	6	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,793.00000	1,638	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			2.00000	2	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,390.00000	2,234	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	0	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,589.00000	3,432	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	40.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,789.00000	4,632	40.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			24.00000	34	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,012.00000	866	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,989.00000	3,832	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	46.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,789.00000	5,632	46.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	40.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,689.00000	4,532	40.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	43.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,289.00000	5,132	43.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	46.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,889.00000	5,732	46.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	36.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,889.00000	3,732	36.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	42.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,089.00000	4,932	42.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	45.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,689.00000	5,532	45.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	41.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,989.00000	4,832	41.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			7.00000	10	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,546.00000	1,392	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			2.00000	3	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,141.00000	1,985	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	36.40	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	11.75	Put		3,939.00000	3,782	36.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	39.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,539.00000	4,382	39.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		0.00000	0	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		5,139.00000	4,982	42.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		0.00000	0	45.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,739.00000	5,582	45.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		0.00000	0	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,989.00000	3,832	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		9.00000	13	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,448.00000	1,294	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		0.00000	1	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,239.00000	3,082	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		0.00000	0	35.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,839.00000	3,682	35.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	38.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,439.00000	4,282	38.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	42.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,039.00000	4,882	42.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		12.00000	17	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,301.00000	1,149	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	38.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,289.00000	4,132	38.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		3.00000	5	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,942.00000	1,786	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		1.00000	1	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,139.00000	2,983	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		0.00000	0	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,739.00000	3,582	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	38.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,339.00000	4,182	38.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	44.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,439.00000	5,282	44.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,489.00000	3,332	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		21.00000	30	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,060.00000	912	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		0.00000	0	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,439.00000	3,282	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,039.00000	3,882	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		10.00000	14	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,399.00000	1,246	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		0.00000	0	34.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,539.00000	3,382	34.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.95	Call			0.00000	0	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,139.00000	3,982	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			0.00000	0	40.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,739.00000	4,582	40.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	46.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,939.00000	5,782	46.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	37.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,089.00000	3,932	37.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	47.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,089.00000	5,932	47.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	47.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,989.00000	5,832	47.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,039.00000	3,882	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	39.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,639.00000	4,482	39.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	46.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,839.00000	5,682	46.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	48.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,189.00000	6,032	48.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	35.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,839.00000	3,682	35.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	42.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,039.00000	4,882	42.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	48.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,239.00000	6,082	48.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	45.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,639.00000	5,482	45.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	44.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,539.00000	5,382	44.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			33.00000	48	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			872.00000	730	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	41.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,839.00000	4,682	41.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	43.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,239.00000	5,082	43.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			647.00000	786	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			36.00000	18	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			17.00000	24	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,156.00000	1,006	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			1.00000	1	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,039.00000	2,883	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,739.00000	3,582	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	44.71	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	13.35	Put			5,539.00000	5,382	44.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			922.00000	1,073	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			11.00000	5	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			274.00000	374	20.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			163.00000	105	20.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			970.00000	1,123	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			9.00000	4	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			2.00000	2	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,340.00000	2,184	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			875.00000	1,024	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			14.00000	6	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			1.00000	2	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,440.00000	2,284	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	39.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,539.00000	4,382	39.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			875.00000	1,024	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			14.00000	6	21.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,018.00000	1,172	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			7.00000	4	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,261.00000	4,418	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,761.00000	2,918	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			0.00000	0	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,265.00000	1,420	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			4.00000	2	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	51.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,739.00000	7,582	51.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,011.00000	3,168	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,513.00000	1,669	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			2.00000	1	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	50.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,489.00000	7,332	50.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	41.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,839.00000	4,682	41.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,811.00000	2,968	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,812.00000	1,969	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			1.00000	1	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,012.00000	2,168	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	0	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	50.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,339.00000	7,182	50.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,061.00000	3,218	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	32.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.75	Call			2,062.00000	2,218	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			1.00000	0	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,068.00000	1,222	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			6.00000	3	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	50.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,439.00000	7,282	50.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,961.00000	3,118	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,962.00000	2,118	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			1.00000	0	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	50.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,539.00000	7,382	50.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,911.00000	3,068	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,912.00000	2,069	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			1.00000	0	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	50.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,589.00000	7,432	50.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,161.00000	3,318	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,162.00000	2,318	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			0.00000	0	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,166.00000	1,321	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			5.00000	3	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,211.00000	3,368	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,212.00000	2,368	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			0.00000	0	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,216.00000	1,370	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			4.00000	2	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	50.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,289.00000	7,132	50.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,361.00000	3,518	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,362.00000	2,518	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,364.00000	1,520	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			3.00000	2	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			2.00000	3	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,141.00000	1,985	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	49.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,139.00000	6,982	49.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,461.00000	3,618	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,461.00000	2,618	32.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.35	Put		0.00000	0	32.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		1,464.00000	1,619	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		2.00000	1	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		0.00000	0	49.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		7,039.00000	6,882	49.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		3,511.00000	3,668	28.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		0.00000	0	28.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		2,511.00000	2,668	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		0.00000	0	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		0.00000	0	49.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,989.00000	6,832	49.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		3,561.00000	3,718	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		0.00000	0	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		2,561.00000	2,718	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		0.00000	0	32.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		1,563.00000	1,719	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		2.00000	1	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		0.00000	0	49.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,939.00000	6,782	49.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call		3,411.00000	3,568	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put		0.00000	0	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call		2,411.00000	2,568	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put		0.00000	0	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call		1,414.00000	1,570	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put		3.00000	1	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call		0.00000	0	49.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put		7,089.00000	6,932	49.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call		3,761.00000	3,918	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put		0.00000	0	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call		1,763.00000	1,919	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put		1.00000	1	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call		782.00000	927	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put		20.00000	9	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call		0.00000	0	49.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put		6,739.00000	6,582	49.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call		3,861.00000	4,018	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put		0.00000	0	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call		2,861.00000	3,018	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put		0.00000	0	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call		1,862.00000	2,019	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put		1.00000	1	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call		0.00000	0	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put		3,639.00000	3,482	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call		0.00000	0	48.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put		6,639.00000	6,482	48.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,139.00000	5,982	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	51.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,139.00000	7,982	51.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	37.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,239.00000	4,082	37.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	51.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,239.00000	8,082	51.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,661.00000	3,818	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,661.00000	2,818	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,663.00000	1,819	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			1.00000	1	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	48.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,339.00000	6,182	48.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	51.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,339.00000	8,182	51.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	48.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,439.00000	6,282	48.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	51.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,439.00000	8,282	51.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,611.00000	3,768	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,611.00000	2,768	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,613.00000	1,769	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			2.00000	1	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	48.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,389.00000	6,232	48.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	51.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,389.00000	8,232	51.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	48.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,589.00000	6,432	48.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	51.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,589.00000	8,432	51.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	51.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,639.00000	8,482	51.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,311.00000	3,468	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,312.00000	2,468	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			0.00000	0	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,315.00000	1,470	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			3.00000	2	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	49.01	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 14/12/2009 Currency Future	14.50	Put		6,689.00000	6,532	49.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	51.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,689.00000	8,532	51.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	48.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,489.00000	6,332	48.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	51.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,489.00000	8,332	51.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,811.00000	3,968	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	51.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,189.00000	8,032	51.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		3,961.00000	4,118	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		0.00000	0	47.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		6,039.00000	5,882	47.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	51.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		8,039.00000	7,882	51.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,711.00000	3,868	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,711.00000	2,868	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		0.00000	0	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,713.00000	1,869	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		1.00000	1	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		736.00000	880	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		25.00000	12	20.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	48.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,289.00000	6,132	48.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	51.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,289.00000	8,132	51.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		3,911.00000	4,068	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	51.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		8,089.00000	7,932	51.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	48.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,539.00000	6,382	48.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	51.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,539.00000	8,382	51.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call		4,011.00000	4,168	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put		0.00000	0	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,011.00000	3,168	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,012.00000	2,168	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		1.00000	0	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,018.00000	1,172	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		7.00000	4	22.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	51.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			7,989.00000	7,832	51.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			4,061.00000	4,218	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	51.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			7,939.00000	7,782	51.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			4,161.00000	4,318	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			4.00000	6	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			1,843.00000	1,687	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	51.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			7,839.00000	7,682	51.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			4,211.00000	4,368	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			4.00000	6	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,793.00000	1,638	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	51.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			7,789.00000	7,632	51.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			4,111.00000	4,268	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			3,111.00000	3,268	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			2,112.00000	2,268	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			0.00000	0	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			1,117.00000	1,271	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			5.00000	3	23.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			4.00000	5	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,892.00000	1,737	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	51.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			7,889.00000	7,732	51.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,261.00000	4,418	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			3,261.00000	3,418	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			2,262.00000	2,418	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			0.00000	0	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,265.00000	1,420	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			4.00000	2	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			4,311.00000	4,468	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	51.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			7,689.00000	7,532	51.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,361.00000	4,518	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,361.00000	3,518	29.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,362.00000	2,518	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		0.00000	0	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,364.00000	1,520	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		3.00000	2	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	50.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,639.00000	7,482	50.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Call		4,411.00000	4,568	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Put		0.00000	0	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Call		4,461.00000	4,618	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Put		0.00000	0	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.10360	7.94420		19.99	1,288,472.40	159	30,545.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,544.00000	4,704	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		729.00000	854	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		135.00000	100	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		400.00000	491	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		356.00000	288	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		377.00000	465	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		383.00000	311	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		183.00000	224	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		889.00000	771	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		23.00000	29	29.70	0.00	0	16,608.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,129.00000	2,975	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		8.00000	11	32.06	0.00	0	27,543.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,364.00000	4,207	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		357.00000	439	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		413.00000	336	19.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		115.00000	140	24.01	0.00	0	16,608.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,320.00000	1,186	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		65.00000	79	26.70	0.00	0	27,543.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,971.00000	1,825	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		841.00000	973	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		96.00000	70	19.08	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		477.00000	578	19.63	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		283.00000	224	19.63	0.00	0	100.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		425.00000	519	19.74	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		330.00000	265	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		213.00000	260	21.52	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		768.00000	657	21.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		880.00000	1,015	19.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		86.00000	61	19.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		504.00000	608	19.58	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		260.00000	205	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		224.00000	274	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 15/03/2010 Currency Future	8.45	Put			729.00000	620	21.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,045.00000	1,194	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			51.00000	41	19.61	0.00	0	500.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			626.00000	742	19.38	0.00	0	114.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			182.00000	139	19.38	0.00	0	200.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			533.00000	640	19.53	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			239.00000	187	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			275.00000	336	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			581.00000	482	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			920.00000	1,057	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			76.00000	53	18.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			563.00000	673	19.48	0.00	0	27.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			219.00000	170	19.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			261.00000	319	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			617.00000	515	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,003.00000	1,148	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			58.00000	45	19.40	0.00	0	4,005.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			594.00000	707	19.43	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			200.00000	154	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,137.00000	1,287	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			43.00000	34	20.03	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			594.00000	707	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			200.00000	154	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			339.00000	415	19.94	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			445.00000	361	19.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			659.00000	779	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			165.00000	125	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			174.00000	214	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			930.00000	810	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call			450.00000	548	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put			306.00000	244	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			305.00000	372	20.18	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			511.00000	418	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			504.00000	608	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			260.00000	205	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			248.00000	303	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			654.00000	549	20.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			76.00000	92	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,782.00000	1,638	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			322.00000	392	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			477.00000	388	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			290.00000	353	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			545.00000	450	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			235.00000	288	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			691.00000	584	21.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.55	Call			202.00000	248	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			808.00000	694	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			192.00000	236	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			848.00000	732	21.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			166.00000	204	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			972.00000	850	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			144.00000	176	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,100.00000	973	23.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			125.00000	153	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,231.00000	1,100	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			137.00000	168	23.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,143.00000	1,015	23.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			151.00000	185	22.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,057.00000	931	22.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			101.00000	123	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,456.00000	1,319	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			93.00000	113	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,548.00000	1,409	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			82.00000	100	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,688.00000	1,546	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			89.00000	108	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,595.00000	1,454	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			76.00000	92	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,782.00000	1,638	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			16.00000	20	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,572.00000	3,417	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			79.00000	96	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,735.00000	1,592	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			63.00000	76	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,019.00000	1,872	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			55.00000	68	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,161.00000	2,015	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			44.00000	55	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,400.00000	2,251	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			53.00000	66	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,209.00000	2,062	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			61.00000	73	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,067.00000	1,920	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			61.00000	73	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,067.00000	1,920	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			50.00000	63	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,256.00000	2,109	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			50.00000	63	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,256.00000	2,109	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			37.00000	46	28.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,593.00000	2,442	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		35.00000	44	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,641.00000	2,490	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		38.00000	48	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,544.00000	2,394	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		34.00000	42	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,689.00000	2,538	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		30.00000	37	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,835.00000	2,683	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		24.00000	30	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,080.00000	2,926	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		20.00000	24	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,325.00000	3,171	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		20.00000	25	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,276.00000	3,122	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		22.00000	28	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,178.00000	3,024	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		21.00000	26	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,227.00000	3,073	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		27.00000	34	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,933.00000	2,780	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		28.00000	35	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,884.00000	2,732	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		25.00000	31	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,031.00000	2,878	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		23.00000	29	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,129.00000	2,975	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		26.00000	33	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,982.00000	2,829	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		31.00000	39	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,787.00000	2,635	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		34.00000	42	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,689.00000	2,538	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		28.00000	35	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,884.00000	2,732	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		19.00000	24	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,375.00000	3,220	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		17.00000	21	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,513.00000	3,357	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		18.00000	23	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,424.00000	3,269	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		18.00000	23	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,424.00000	3,269	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		17.00000	22	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,473.00000	3,318	30.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.65	Call			14.00000	18	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,720.00000	3,564	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			17.00000	21	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,523.00000	3,367	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			13.00000	17	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,819.00000	3,663	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			16.00000	19	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,621.00000	3,466	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			15.00000	19	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,671.00000	3,515	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			70.00000	85	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,876.00000	1,731	26.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			55.00000	68	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,161.00000	2,015	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			46.00000	57	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,352.00000	2,204	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			42.00000	52	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,448.00000	2,299	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			6.00000	8	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,612.00000	4,455	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			85.00000	104	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,641.00000	1,500	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			15.00000	19	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,671.00000	3,515	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			2.00000	3	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,758.00000	5,599	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			97.00000	118	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,502.00000	1,364	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			27.00000	34	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,933.00000	2,780	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			2.00000	3	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,608.00000	5,449	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			105.00000	128	24.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,411.00000	1,275	24.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			3.00000	3	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,508.00000	5,350	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			110.00000	134	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,366.00000	1,230	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			22.00000	28	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,178.00000	3,024	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			3.00000	4	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,458.00000	5,300	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			120.00000	147	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,276.00000	1,143	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			3.00000	4	32.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,359.00000	5,200	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		12.00000	16	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,918.00000	3,762	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		2.00000	2	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		6,007.00000	5,848	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		73.00000	88	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,829.00000	1,685	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		14.00000	17	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,770.00000	3,614	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		13.00000	16	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,869.00000	3,713	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		2.00000	2	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,957.00000	5,799	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		12.00000	16	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,918.00000	3,762	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		12.00000	14	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		4,017.00000	3,861	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		11.00000	14	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		4,116.00000	3,960	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		1.00000	2	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		6,207.00000	6,048	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		68.00000	82	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,924.00000	1,778	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		19.00000	24	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,375.00000	3,220	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		13.00000	16	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,869.00000	3,713	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		12.00000	15	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,968.00000	3,811	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		1.00000	2	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,057.00000	5,898	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		2.00000	2	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,858.00000	5,699	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		101.00000	123	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,456.00000	1,319	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		2.00000	3	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,558.00000	5,400	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		158.00000	194	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,014.00000	890	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		3.00000	4	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,259.00000	5,101	32.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		137.00000	168	23.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,143.00000	1,015	23.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		32.00000	40	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,738.00000	2,587	28.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.15	Call			21.00000	26	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,227.00000	3,073	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			3.00000	4	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,409.00000	5,250	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			26.00000	33	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,982.00000	2,829	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			17.00000	22	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,473.00000	3,318	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			2.00000	3	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,658.00000	5,499	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			35.00000	44	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,641.00000	2,490	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			32.00000	40	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,738.00000	2,587	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			3.00000	4	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,309.00000	5,150	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			131.00000	161	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,187.00000	1,057	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			2.00000	3	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,708.00000	5,549	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			3.00000	5	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,209.00000	5,051	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			40.00000	50	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,496.00000	2,347	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			4.00000	5	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,060.00000	4,902	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			42.00000	52	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,448.00000	2,299	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			4.00000	6	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,010.00000	4,852	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			5.00000	6	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,910.00000	4,753	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			48.00000	60	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,304.00000	2,156	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			44.00000	55	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,400.00000	2,251	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			4.00000	6	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,960.00000	4,802	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			58.00000	71	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,114.00000	1,967	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			7.00000	9	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,562.00000	4,405	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			68.00000	82	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,924.00000	1,778	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			7.00000	10	32.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,463.00000	4,306	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		377.00000	465	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		383.00000	311	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		8.00000	10	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,414.00000	4,257	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		53.00000	66	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,209.00000	2,062	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		48.00000	60	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,304.00000	2,156	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		5.00000	7	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,761.00000	4,603	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		65.00000	79	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,971.00000	1,825	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		7.00000	9	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,513.00000	4,356	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		73.00000	88	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,829.00000	1,685	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		89.00000	108	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,595.00000	1,454	25.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		8.00000	10	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,414.00000	4,257	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		97.00000	118	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,502.00000	1,364	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		9.00000	11	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,314.00000	4,158	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,294.00000	4,454	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,796.00000	2,955	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		2.00000	2	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,324.00000	1,477	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		30.00000	23	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		6.00000	7	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,711.00000	4,554	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		1.00000	1	35.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,706.00000	7,547	35.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		3,045.00000	3,205	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		1.00000	1	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,563.00000	1,718	21.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		19.00000	14	21.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		1.00000	1	35.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,456.00000	7,297	35.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		765.00000	893	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		121.00000	89	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		120.00000	147	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,276.00000	1,143	23.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.20	Call			110.00000	134	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,366.00000	1,230	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			79.00000	96	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,735.00000	1,592	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			11.00000	14	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			4,067.00000	3,910	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			2,846.00000	3,005	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			2.00000	1	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			1,855.00000	2,011	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			11.00000	8	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			10.00000	13	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,166.00000	4,009	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			4.00000	5	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,159.00000	5,001	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,996.00000	3,155	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			1.00000	1	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,002.00000	2,160	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			8.00000	6	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,051.00000	2,209	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			7.00000	6	24.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,091.00000	1,241	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			47.00000	37	19.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,095.00000	3,255	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			1.00000	1	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,101.00000	2,259	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			7.00000	5	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,896.00000	3,055	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			2.00000	1	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,904.00000	2,061	23.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			10.00000	7	23.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			961.00000	1,102	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			67.00000	49	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,195.00000	3,354	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,200.00000	2,358	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			6.00000	4	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,230.00000	1,381	20.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			36.00000	28	20.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,245.00000	3,404	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,249.00000	2,408	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			5.00000	4	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,277.00000	1,429	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			32.00000	25	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			9.00000	12	32.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.20	Put		4,265.00000	4,108	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,395.00000	3,554	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,398.00000	2,557	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		4.00000	3	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,419.00000	1,573	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		25.00000	19	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		4.00000	5	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		5,110.00000	4,951	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,445.00000	3,604	33.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		1.00000	1	33.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,448.00000	2,606	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		4.00000	3	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,467.00000	1,621	21.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		23.00000	17	21.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,545.00000	3,704	33.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		1.00000	0	33.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,547.00000	2,706	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		3.00000	2	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		694.00000	816	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		149.00000	112	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,495.00000	3,654	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,498.00000	2,656	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		3.00000	3	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,515.00000	1,669	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		21.00000	16	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		659.00000	779	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		165.00000	125	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,345.00000	3,504	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,349.00000	2,507	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		4.00000	3	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,371.00000	1,525	21.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		27.00000	21	21.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,595.00000	3,754	34.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		0.00000	0	34.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,597.00000	2,756	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		3.00000	2	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,611.00000	1,766	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		17.00000	13	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,745.00000	3,904	35.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		0.00000	0	35.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,746.00000	2,905	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		2.00000	2	28.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,757.00000	1,913	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			13.00000	9	22.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,844.00000	4,004	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			6.00000	8	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,662.00000	4,504	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			1.00000	2	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,157.00000	5,998	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			0.00000	1	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,156.00000	7,997	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			1.00000	2	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,257.00000	6,098	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	1	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,256.00000	8,097	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,645.00000	3,804	34.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	34.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,647.00000	2,806	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			3.00000	2	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,660.00000	1,815	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			16.00000	12	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			1.00000	2	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,357.00000	6,198	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	1	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,356.00000	8,197	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			1.00000	1	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,457.00000	6,298	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,456.00000	8,297	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			1.00000	2	33.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,407.00000	6,248	33.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,406.00000	8,247	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			1.00000	1	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,607.00000	6,448	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,606.00000	8,447	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			1.00000	1	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,657.00000	6,498	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,656.00000	8,497	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,295.00000	3,454	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,299.00000	2,457	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			5.00000	4	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			1.00000	1	34.01	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 15/03/2010 Currency Future	14.65	Put		6,707.00000	6,548	34.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call		0.00000	0	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put		8,706.00000	8,547	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call		1.00000	1	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put		6,507.00000	6,348	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		0.00000	0	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,506.00000	8,347	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		3,795.00000	3,954	35.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		0.00000	0	35.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		1,806.00000	1,962	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		12.00000	9	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		9.00000	12	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,215.00000	4,059	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		0.00000	1	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,206.00000	8,047	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		3,894.00000	4,054	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		0.00000	0	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		1.00000	2	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,107.00000	5,948	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		0.00000	1	36.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,106.00000	7,947	36.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,944.00000	4,104	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		0.00000	0	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,946.00000	3,105	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		2.00000	1	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,953.00000	2,110	23.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		9.00000	7	23.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		1.00000	1	36.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,056.00000	7,897	36.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,695.00000	3,854	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		0.00000	0	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,697.00000	2,855	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		2.00000	2	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,708.00000	1,864	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		14.00000	10	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		802.00000	932	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		108.00000	79	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		1.00000	2	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,307.00000	6,148	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		0.00000	1	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,306.00000	8,147	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		1.00000	1	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,557.00000	6,398	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	36.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,556.00000	8,397	36.47	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 15/03/2010 Currency Future	3.90	Call			4,044.00000	4,204	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call			1.00000	1	36.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			7,956.00000	7,797	36.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			4,094.00000	4,254	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			2.00000	2	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			5,908.00000	5,749	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			1.00000	1	36.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			7,906.00000	7,747	36.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call			4,144.00000	4,304	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			3,145.00000	3,305	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			1.00000	1	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			2,150.00000	2,308	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			6.00000	5	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			1,183.00000	1,334	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			39.00000	31	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			1.00000	1	35.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			7,856.00000	7,697	35.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call			4,244.00000	4,404	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put			0.00000	0	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,245.00000	3,404	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,249.00000	2,408	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			5.00000	4	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,277.00000	1,429	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			32.00000	25	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call			1.00000	1	35.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put			7,756.00000	7,597	35.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call			4,394.00000	4,554	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put			0.00000	0	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,395.00000	3,554	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,398.00000	2,557	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			4.00000	3	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,419.00000	1,573	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			25.00000	19	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call			1.00000	1	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put			7,606.00000	7,447	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call			4,344.00000	4,504	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put			0.00000	0	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call			1.00000	1	35.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put			7,656.00000	7,497	35.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Call			4,444.00000	4,604	35.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.50	Put		0.00000	0	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Call		1.00000	1	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Put		7,556.00000	7,397	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Call		4,494.00000	4,654	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Put		0.00000	0	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,495.00000	3,654	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,498.00000	2,656	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		3.00000	3	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,515.00000	1,669	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		21.00000	16	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Call		1.00000	1	35.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Put		7,506.00000	7,347	35.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Call		4,194.00000	4,354	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Put		0.00000	0	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Call		2.00000	2	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Put		5,808.00000	5,649	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Call		1.00000	1	35.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Put		7,806.00000	7,647	35.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Call		3,994.00000	4,154	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Put		0.00000	0	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		2,996.00000	3,155	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		1.00000	1	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,002.00000	2,160	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		8.00000	6	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,045.00000	1,194	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		51.00000	41	19.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Call		1.00000	1	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Put		8,006.00000	7,847	36.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.24000	8.07780		19.83	1,400,800.00	170	16,974.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,578.00000	4,740	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		912.00000	1,026	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		184.00000	136	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		520.00000	597	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		492.00000	407	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		498.00000	573	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		520.00000	433	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		258.00000	292	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,181.00000	1,052	22.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		50.00000	55	30.79	0.00	0	26,796.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		4,122.00000	3,965	30.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		199.00000	224	23.47	0.00	0	3,182.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,522.00000	1,384	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,018.00000	1,142	18.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.20	Put		140.00000	102	18.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		614.00000	702	19.19	0.00	0	450.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		387.00000	312	19.19	0.00	0	430.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		542.00000	622	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		464.00000	382	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		307.00000	349	21.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		980.00000	859	21.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		287.00000	325	21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		1,059.00000	935	21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,055.00000	1,184	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		127.00000	94	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		640.00000	730	19.11	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		362.00000	290	19.11	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		590.00000	674	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		412.00000	334	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		319.00000	362	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		941.00000	822	21.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,217.00000	1,357	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		89.00000	67	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		752.00000	853	18.78	0.00	0	390.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		274.00000	213	18.78	0.00	0	130.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		368.00000	419	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		791.00000	679	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,093.00000	1,227	18.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		115.00000	87	18.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		667.00000	759	19.02	0.00	0	233.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		339.00000	269	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		694.00000	790	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		317.00000	250	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		694.00000	790	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		317.00000	250	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		723.00000	821	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		295.00000	231	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		242.00000	273	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,264.00000	1,133	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		640.00000	730	19.11	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		362.00000	290	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		565.00000	648	19.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		438.00000	358	19.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		444.00000	506	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		616.00000	516	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		428.00000	487	19.99	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		650.00000	547	19.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		565.00000	648	19.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		438.00000	358	19.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.40	Call			29.00000	30	32.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,351.00000	5,190	32.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			4.00000	1	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,426.00000	9,261	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			141.00000	157	25.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,063.00000	1,917	25.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			397.00000	451	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			719.00000	611	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			479.00000	550	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			552.00000	460	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			461.00000	527	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			584.00000	487	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			412.00000	469	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			684.00000	579	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			342.00000	389	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			865.00000	749	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			382.00000	435	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			754.00000	645	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			355.00000	404	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			827.00000	714	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			330.00000	375	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			902.00000	785	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			226.00000	255	22.84	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,349.00000	1,215	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			297.00000	337	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,019.00000	897	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			277.00000	314	21.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,099.00000	974	21.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			250.00000	283	22.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,222.00000	1,093	22.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			234.00000	264	22.68	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,306.00000	1,174	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			267.00000	303	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,140.00000	1,013	22.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			187.00000	211	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,610.00000	1,471	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			171.00000	192	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,744.00000	1,602	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			182.00000	204	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,654.00000	1,514	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			162.00000	181	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,834.00000	1,691	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			177.00000	198	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,699.00000	1,558	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			56.00000	60	30.18	0.00	0	21,978.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,878.00000	3,720	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			167.00000	187	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,789.00000	1,647	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			130.00000	145	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,202.00000	2,055	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			113.00000	126	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,435.00000	2,286	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			126.00000	141	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,248.00000	2,101	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			137.00000	153	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,110.00000	1,963	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			199.00000	224	23.47	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,522.00000	1,384	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			157.00000	176	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,879.00000	1,736	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			149.00000	166	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,971.00000	1,826	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			134.00000	149	25.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,156.00000	2,009	25.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			119.00000	134	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,341.00000	2,194	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			45.00000	48	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,367.00000	4,208	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			153.00000	171	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,925.00000	1,781	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			145.00000	162	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,017.00000	1,872	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			123.00000	138	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,295.00000	2,148	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			116.00000	130	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,388.00000	2,240	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			44.00000	47	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,416.00000	4,257	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			149.00000	166	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,971.00000	1,826	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			119.00000	134	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,341.00000	2,194	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			107.00000	119	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,529.00000	2,379	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			41.00000	44	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,563.00000	4,404	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			137.00000	153	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,110.00000	1,963	25.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			116.00000	130	26.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,388.00000	2,240	26.40	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 14/06/2010 Currency Future	10.45	Call			110.00000	123	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,482.00000	2,333	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			104.00000	116	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,576.00000	2,426	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			98.00000	110	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,671.00000	2,520	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			38.00000	40	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,710.00000	4,550	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			153.00000	171	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,925.00000	1,781	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			42.00000	45	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,514.00000	4,355	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			193.00000	217	23.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,565.00000	1,427	23.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			145.00000	162	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,017.00000	1,872	25.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			157.00000	176	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,879.00000	1,736	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			49.00000	53	30.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,171.00000	4,013	30.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			206.00000	232	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,478.00000	1,342	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			193.00000	217	23.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,565.00000	1,427	23.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			48.00000	52	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,220.00000	4,062	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			212.00000	239	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,434.00000	1,299	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,328.00000	4,490	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	0	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,833.00000	2,996	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			6.00000	6	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,390.00000	1,536	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			62.00000	46	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			73.00000	81	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,245.00000	3,091	28.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			21.00000	20	33.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,193.00000	6,030	33.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			10.00000	5	32.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,682.00000	7,515	32.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,082.00000	3,244	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			4.00000	4	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,616.00000	1,768	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			38.00000	28	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			82.00000	91	27.99	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	11.00	Put		3,005.00000	2,851	27.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		43.00000	46	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,465.00000	4,306	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		24.00000	23	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,946.00000	5,783	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		11.00000	6	32.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,433.00000	7,266	32.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		219.00000	247	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,391.00000	1,257	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		182.00000	204	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,654.00000	1,514	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		57.00000	61	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,829.00000	3,671	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		2,883.00000	3,045	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		5.00000	5	25.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		1,898.00000	2,055	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		20.00000	15	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		75.00000	82	28.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,197.00000	3,042	28.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		32.00000	32	32.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,154.00000	4,992	32.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,092.00000	2,253	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		14.00000	13	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,175.00000	1,313	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		98.00000	73	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		53.00000	58	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,976.00000	3,818	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		34.00000	36	32.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,957.00000	4,796	32.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		70.00000	77	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,342.00000	3,187	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		46.00000	50	31.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,318.00000	4,160	31.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		30.00000	30	32.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,302.00000	5,140	32.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,132.00000	3,294	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		4.00000	4	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,141.00000	2,302	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		13.00000	12	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		67.00000	73	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,439.00000	3,283	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		29.00000	29	32.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,401.00000	5,239	32.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,982.00000	3,145	26.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		5.00000	5	26.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.10	Call			1,993.00000	2,154	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			16.00000	14	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			101.00000	113	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,623.00000	2,473	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			63.00000	68	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,585.00000	3,428	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			27.00000	27	32.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,549.00000	5,387	32.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			2,933.00000	3,095	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			5.00000	5	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			1,945.00000	2,105	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			18.00000	15	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			61.00000	67	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,634.00000	3,477	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			40.00000	43	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,612.00000	4,453	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			27.00000	26	33.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,599.00000	5,436	33.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			96.00000	107	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,718.00000	2,567	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			60.00000	66	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,682.00000	3,526	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			39.00000	42	31.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,661.00000	4,502	31.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			26.00000	26	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,648.00000	5,486	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			65.00000	72	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,488.00000	3,332	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			28.00000	28	32.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,450.00000	5,288	32.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,181.00000	3,343	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			3.00000	3	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,190.00000	2,351	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			12.00000	11	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,260.00000	1,401	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			82.00000	61	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			113.00000	126	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,435.00000	2,286	26.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			68.00000	75	28.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,391.00000	3,235	28.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,231.00000	3,393	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			3.00000	3	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,239.00000	2,401	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			12.00000	11	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,303.00000	1,445	18.81	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 14/06/2010 Currency Future	6.85	Put		75.00000	55	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,281.00000	3,443	27.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		3.00000	3	27.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,289.00000	2,450	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		11.00000	10	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,346.00000	1,491	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		68.00000	51	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		71.00000	79	28.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,294.00000	3,139	28.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		47.00000	51	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,269.00000	4,111	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		30.00000	31	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,253.00000	5,091	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,430.00000	3,592	28.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		2.00000	2	28.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,437.00000	2,599	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		9.00000	9	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,479.00000	1,628	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		51.00000	38	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		77.00000	85	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,149.00000	2,995	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		32.00000	33	32.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,105.00000	4,943	32.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,480.00000	3,642	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		2.00000	2	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,486.00000	2,648	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		9.00000	8	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,524.00000	1,674	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		47.00000	34	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		78.00000	87	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,101.00000	2,947	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		51.00000	56	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		4,074.00000	3,916	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		33.00000	34	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		5,055.00000	4,894	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,530.00000	3,692	29.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		2.00000	2	29.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,536.00000	2,698	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		8.00000	8	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,570.00000	1,721	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		42.00000	31	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		782.00000	886	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		254.00000	196	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		80.00000	89	28.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		3,053.00000	2,899	28.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.05	Call			52.00000	57	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,025.00000	3,867	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			34.00000	35	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,006.00000	4,845	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,580.00000	3,742	29.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			2.00000	2	29.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,585.00000	2,748	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			8.00000	8	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			813.00000	919	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			236.00000	179	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,380.00000	3,543	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			3.00000	3	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,388.00000	2,549	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			10.00000	9	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,434.00000	1,582	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			57.00000	42	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			18.00000	16	33.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,441.00000	6,276	33.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			64.00000	70	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,536.00000	3,380	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			18.00000	16	33.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,490.00000	6,326	33.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			18.00000	15	33.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,540.00000	6,375	33.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,779.00000	3,941	30.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			1.00000	1	30.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,784.00000	2,946	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			6.00000	6	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,803.00000	1,958	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			25.00000	18	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			946.00000	1,063	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			169.00000	123	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			37.00000	39	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,760.00000	4,599	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			20.00000	20	33.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,243.00000	6,080	33.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,829.00000	3,991	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			1.00000	1	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,850.00000	2,006	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			22.00000	16	19.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			982.00000	1,101	18.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			154.00000	111	18.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			8.00000	3	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,180.00000	8,013	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,729.00000	3,891	30.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.35	Put		1.00000	1	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		2,734.00000	2,896	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		6.00000	6	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		1,756.00000	1,910	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		28.00000	20	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		20.00000	19	33.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		6,292.00000	6,129	33.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		7.00000	3	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		8,279.00000	8,113	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		3,629.00000	3,792	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		2.00000	2	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		2,635.00000	2,797	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		7.00000	7	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		1,662.00000	1,815	19.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		34.00000	25	19.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		845.00000	954	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		217.00000	164	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		19.00000	17	33.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,391.00000	6,227	33.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		7.00000	2	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,379.00000	8,212	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		6.00000	2	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,479.00000	8,312	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		7.00000	2	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,429.00000	8,262	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		96.00000	107	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,718.00000	2,567	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		39.00000	42	31.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,661.00000	4,502	31.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		17.00000	14	33.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,639.00000	6,474	33.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		6.00000	2	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,628.00000	8,462	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		17.00000	14	33.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,639.00000	6,474	33.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,331.00000	3,493	28.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		3.00000	3	28.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,338.00000	2,500	22.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		10.00000	10	22.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		93.00000	104	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,766.00000	2,614	27.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		16.00000	13	33.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,688.00000	6,523	33.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		6.00000	2	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,678.00000	8,512	31.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.80	Call			91.00000	101	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			2,813.00000	2,661	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			16.00000	12	33.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,738.00000	6,572	33.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			5.00000	2	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,728.00000	8,562	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			6.00000	2	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,528.00000	8,362	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			7.00000	3	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,230.00000	8,063	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,879.00000	4,041	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			1.00000	1	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			22.00000	21	33.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,144.00000	5,981	33.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			8.00000	3	31.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,130.00000	7,963	31.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,929.00000	4,091	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			1.00000	1	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			22.00000	21	33.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,094.00000	5,931	33.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			8.00000	3	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,080.00000	7,913	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			4,029.00000	4,191	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	1	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			3,032.00000	3,194	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			4.00000	4	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			2,043.00000	2,203	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			15.00000	13	20.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			1,134.00000	1,269	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			106.00000	79	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			23.00000	22	33.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			5,995.00000	5,832	33.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			9.00000	3	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			7,981.00000	7,813	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			4,078.00000	4,240	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	0	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			9.00000	4	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			7,931.00000	7,764	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			4,178.00000	4,340	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			0.00000	0	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			24.00000	24	33.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			5,847.00000	5,684	33.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			9.00000	4	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			7,832.00000	7,664	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			4,228.00000	4,390	30.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.85	Put		0.00000	0	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call		25.00000	24	33.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put		5,797.00000	5,634	33.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call		10.00000	4	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put		7,782.00000	7,614	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call		4,128.00000	4,290	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put		0.00000	0	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,132.00000	3,294	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		4.00000	4	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,141.00000	2,302	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		13.00000	12	21.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,217.00000	1,357	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		89.00000	67	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call		54.00000	59	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put		3,927.00000	3,769	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call		24.00000	23	33.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put		5,896.00000	5,733	33.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call		9.00000	4	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put		7,881.00000	7,714	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call		4,278.00000	4,440	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put		0.00000	0	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,281.00000	3,443	27.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		3.00000	3	27.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,289.00000	2,450	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		11.00000	10	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,346.00000	1,491	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		68.00000	51	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call		58.00000	63	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put		3,780.00000	3,623	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call		25.00000	25	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put		5,747.00000	5,585	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call		10.00000	4	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put		7,732.00000	7,564	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call		59.00000	64	29.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put		3,731.00000	3,574	29.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call		26.00000	25	33.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put		5,698.00000	5,535	33.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call		4,378.00000	4,540	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Put		0.00000	0	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,380.00000	3,543	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	28.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,388.00000	2,549	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		10.00000	9	23.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,434.00000	1,582	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		57.00000	42	19.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.70	Call		10.00000	5	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		7,632.00000	7,465	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Call		4,428.00000	4,590	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Put		0.00000	0	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Call		10.00000	5	32.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Put		7,583.00000	7,415	32.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Call		4,478.00000	4,640	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Put		0.00000	0	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Call		11.00000	6	32.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Put		7,533.00000	7,366	32.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Call		3,979.00000	4,141	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Put		1.00000	1	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Call		23.00000	22	33.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Put		6,045.00000	5,882	33.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Call		8.00000	3	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Put		8,031.00000	7,863	31.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			8.37630	8.21100		20.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		542.00000	614	20.15	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		731.00000	637	20.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.20	Call		614.00000	698	19.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.20	Put		603.00000	521	19.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		595.00000	675	19.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		634.00000	549	19.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		635.00000	721	19.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		574.00000	494	19.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Call		702.00000	794	19.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Put		491.00000	418	19.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		750.00000	847	19.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		439.00000	370	19.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		776.00000	874	19.09	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		415.00000	348	19.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		802.00000	902	19.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		391.00000	326	19.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Call		856.00000	961	18.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Put		345.00000	285	18.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Call		829.00000	931	18.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Put		368.00000	305	18.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		726.00000	820	19.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		465.00000	394	19.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		679.00000	769	19.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		518.00000	443	19.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		776.00000	874	19.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		415.00000	348	19.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		657.00000	744	19.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		546.00000	468	19.55	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	8.30	Call			577.00000	654	19.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put			666.00000	577	19.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call			3,814.00000	3,980	28.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put			3.00000	3	28.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call			2,822.00000	2,988	23.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put			11.00000	11	23.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call			1,858.00000	2,010	18.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put			47.00000	34	18.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call			1,039.00000	1,157	18.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put			228.00000	181	18.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call			190.00000	216	25.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put			2,379.00000	2,239	25.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call			88.00000	99	29.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put			4,277.00000	4,123	29.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call			48.00000	52	33.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put			6,237.00000	6,076	33.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call			26.00000	27	35.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put			8,215.00000	8,051	35.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call			3,963.00000	4,129	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put			2.00000	2	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call			2,970.00000	3,136	23.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put			9.00000	10	23.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call			1,997.00000	2,154	19.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put			36.00000	28	19.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call			1,140.00000	1,270	18.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put			179.00000	144	18.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call			204.00000	230	25.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put			2,243.00000	2,104	25.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call			93.00000	104	29.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,132.00000	3,978	29.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			50.00000	54	32.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			6,089.00000	5,928	32.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			28.00000	29	34.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			8,067.00000	7,902	34.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			3,914.00000	4,079	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			3.00000	3	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			2,921.00000	3,086	23.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			10.00000	10	23.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			1,950.00000	2,106	19.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			39.00000	29	19.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			1,106.00000	1,231	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			195.00000	155	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			199.00000	225	25.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put			2,288.00000	2,149	25.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call			92.00000	103	29.63	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 13/09/2010 Currency Future	12.30	Put		4,181.00000	4,026	29.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		49.00000	54	32.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,138.00000	5,977	32.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		27.00000	28	35.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,116.00000	7,952	35.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		4,063.00000	4,228	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		2.00000	2	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		3,069.00000	3,235	24.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		8.00000	9	24.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		2,091.00000	2,251	19.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		30.00000	25	19.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		1,215.00000	1,351	18.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		154.00000	124	18.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		214.00000	241	24.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,153.00000	2,014	24.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call		97.00000	108	29.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		4,036.00000	3,881	29.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call		51.00000	56	32.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put		5,990.00000	5,830	32.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		29.00000	29	34.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		7,968.00000	7,803	34.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call		4,113.00000	4,278	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put		2.00000	2	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call		3,118.00000	3,284	24.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put		7.00000	8	24.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call		2,140.00000	2,300	20.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put		29.00000	24	20.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call		1,255.00000	1,392	18.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put		144.00000	115	18.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call		218.00000	246	24.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put		2,107.00000	1,970	24.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call		98.00000	110	29.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put		3,987.00000	3,833	29.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call		52.00000	57	32.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put		5,941.00000	5,780	32.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call		29.00000	30	34.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put		7,918.00000	7,754	34.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call		4,162.00000	4,328	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put		1.00000	1	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call		3,168.00000	3,334	24.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put		7.00000	8	24.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call		2,188.00000	2,349	20.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put		27.00000	23	20.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call		1,295.00000	1,433	18.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put		134.00000	107	18.36	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 13/09/2010 Currency Future	10.05	Call			223.00000	252	24.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,062.00000	1,926	24.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			100.00000	111	29.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			3,939.00000	3,785	29.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			53.00000	58	32.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			5,892.00000	5,731	32.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			30.00000	30	34.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			7,869.00000	7,704	34.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			4,262.00000	4,427	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			1.00000	1	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			3,267.00000	3,433	25.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			6.00000	7	25.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			2,285.00000	2,447	20.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			24.00000	20	20.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,377.00000	1,517	18.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put			116.00000	91	18.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			234.00000	264	24.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			1,973.00000	1,837	24.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			103.00000	115	28.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			3,842.00000	3,689	28.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			54.00000	59	32.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			5,793.00000	5,633	32.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			31.00000	31	34.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			7,770.00000	7,605	34.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			4,312.00000	4,477	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			1.00000	1	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			3,317.00000	3,483	25.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			6.00000	6	25.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			2,333.00000	2,496	20.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			22.00000	19	20.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,418.00000	1,560	18.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			107.00000	84	18.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			239.00000	270	24.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			1,928.00000	1,794	24.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			105.00000	117	28.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			3,794.00000	3,641	28.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			55.00000	60	32.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			5,744.00000	5,584	32.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			31.00000	32	34.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			7,720.00000	7,555	34.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,412.00000	4,577	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	1	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,416.00000	3,582	26.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			5.00000	6	26.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,430.00000	2,594	21.40	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 13/09/2010 Currency Future	5.80	Put		19.00000	17	21.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call		1,503.00000	1,647	18.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put		92.00000	71	18.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call		251.00000	283	23.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put		1,840.00000	1,707	23.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call		108.00000	121	28.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put		3,697.00000	3,545	28.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call		56.00000	62	32.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put		5,645.00000	5,486	32.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call		32.00000	33	34.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put		7,621.00000	7,456	34.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call		4,362.00000	4,527	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put		1.00000	1	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call		3,366.00000	3,532	25.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put		5.00000	6	25.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Call		2,382.00000	2,545	21.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		21.00000	18	21.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,460.00000	1,604	18.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		99.00000	77	18.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		245.00000	277	24.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		1,884.00000	1,750	24.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		107.00000	119	28.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		3,746.00000	3,593	28.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		56.00000	61	32.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		5,695.00000	5,535	32.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		31.00000	32	34.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		7,670.00000	7,506	34.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Call		4,461.00000	4,627	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Put		0.00000	0	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Call		3,466.00000	3,632	26.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Put		5.00000	5	26.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Call		2,479.00000	2,643	21.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Put		18.00000	17	21.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Call		1,546.00000	1,692	18.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Put		85.00000	65	18.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Call		257.00000	290	23.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Put		1,796.00000	1,664	23.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Call		110.00000	123	28.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Put		3,649.00000	3,497	28.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Call		57.00000	63	32.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Put		5,596.00000	5,436	32.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Call		32.00000	33	34.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Put		7,571.00000	7,407	34.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Call		4,511.00000	4,677	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Put		0.00000	0	28.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	4.70	Call			3,515.00000	3,681	26.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Put			4.00000	5	26.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Call			2,528.00000	2,692	21.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Put			17.00000	16	21.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Call			1,589.00000	1,736	18.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Put			78.00000	60	18.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Call			263.00000	297	23.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Put			1,752.00000	1,621	23.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Call			112.00000	126	28.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Put			3,601.00000	3,449	28.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Call			58.00000	64	31.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Put			5,547.00000	5,387	31.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Call			33.00000	34	34.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Put			7,522.00000	7,357	34.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Call			4,212.00000	4,377	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Put			1.00000	1	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Call			3,218.00000	3,383	25.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Put			7.00000	7	25.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Call			2,236.00000	2,398	20.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Put			25.00000	21	20.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Call			1,335.00000	1,475	18.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Put			124.00000	99	18.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Call			228.00000	258	24.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Put			2,017.00000	1,881	24.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Call			101.00000	113	28.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Put			3,890.00000	3,737	28.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Call			53.00000	58	32.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Put			5,842.00000	5,682	32.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Call			30.00000	31	34.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Put			7,819.00000	7,654	34.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.20	Call			4,013.00000	4,178	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.20	Put			2.00000	2	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.20	Call			3,019.00000	3,185	24.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.20	Put			8.00000	9	24.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.20	Call			2,043.00000	2,203	19.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.20	Put			32.00000	26	19.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.20	Call			1,176.00000	1,310	18.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.20	Put			165.00000	134	18.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.20	Call			209.00000	236	24.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.20	Put			2,198.00000	2,059	24.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.20	Call			95.00000	106	29.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.20	Put			4,084.00000	3,930	29.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.20	Call			51.00000	55	32.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.20	Put			6,040.00000	5,879	32.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.20	Call			29.00000	29	34.92	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 13/09/2010 Currency Future	16.20	Put		8,018.00000	7,853	34.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.35	Call		0.00000	4,029	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.35	Put		0.00000	3	28.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.35	Call		0.00000	3,037	23.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.35	Put		0.00000	11	23.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.35	Call		0.00000	2,057	18.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.35	Put		0.00000	31	18.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.35	Call		0.00000	1,192	18.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.35	Put		0.00000	166	18.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.35	Call		0.00000	633	20.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.35	Put		0.00000	606	20.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.35	Call		0.00000	221	25.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.35	Put		0.00000	2,194	25.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.35	Call		0.00000	101	29.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.35	Put		0.00000	4,075	29.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.35	Call		0.00000	53	32.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.35	Put		0.00000	6,027	32.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.35	Call		0.00000	28	35.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.35	Put		0.00000	8,002	35.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.50110	8.33400		20.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		643.00000	730	20.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		809.00000	728	20.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Call		696.00000	790	20.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Put		712.00000	639	20.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		736.00000	833	19.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		652.00000	582	19.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		778.00000	879	19.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		594.00000	528	19.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		823.00000	927	19.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		539.00000	476	19.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		870.00000	978	19.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		486.00000	427	19.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Call		895.00000	1,004	19.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Put		461.00000	403	19.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Call		920.00000	1,032	19.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Put		436.00000	381	19.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		846.00000	952	19.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		512.00000	451	19.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		757.00000	856	19.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		623.00000	554	19.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		716.00000	811	20.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		682.00000	610	20.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		800.00000	903	19.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		566.00000	501	19.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		626.00000	711	20.54	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 13/12/2010 Currency Future	8.55	Put		842.00000	760	20.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		610.00000	693	20.65	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		876.00000	792	20.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		678.00000	769	20.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		744.00000	668	20.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		660.00000	749	20.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		776.00000	698	20.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,842.00000	4,009	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		8.00000	7	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,854.00000	3,018	21.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		20.00000	17	21.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,904.00000	2,060	18.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		70.00000	59	18.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		1,118.00000	1,242	18.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		284.00000	241	18.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		261.00000	299	25.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,427.00000	2,298	25.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		133.00000	153	28.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,299.00000	4,152	28.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		78.00000	90	32.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,244.00000	6,089	32.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		47.00000	55	34.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,213.00000	8,054	34.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,941.00000	4,107	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		7.00000	6	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,952.00000	3,117	22.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		18.00000	16	22.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		1,993.00000	2,153	19.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		59.00000	52	19.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		1,181.00000	1,315	18.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		247.00000	214	18.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		272.00000	311	24.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,338.00000	2,210	24.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		138.00000	157	28.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,204.00000	4,056	28.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call		80.00000	92	31.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,146.00000	5,991	31.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		49.00000	57	34.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,115.00000	7,955	34.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,891.00000	4,058	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		7.00000	7	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		2,903.00000	3,068	21.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		19.00000	17	21.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		1,948.00000	2,106	18.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		64.00000	55	18.86	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 13/12/2010 Currency Future	7.45	Call		1,149.00000	1,279	18.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put		265.00000	227	18.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call		266.00000	305	24.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put		2,382.00000	2,254	24.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call		135.00000	155	28.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put		4,251.00000	4,104	28.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call		79.00000	91	31.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put		6,195.00000	6,040	31.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call		48.00000	56	34.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put		8,164.00000	8,005	34.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call		4,089.00000	4,255	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put		5.00000	4	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call		3,099.00000	3,265	23.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put		15.00000	14	23.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call		2,132.00000	2,295	19.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put		48.00000	44	19.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		1,287.00000	1,429	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		203.00000	178	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		288.00000	329	24.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,204.00000	2,078	24.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		144.00000	164	28.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,060.00000	3,913	28.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		83.00000	95	31.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		5,999.00000	5,844	31.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		51.00000	58	34.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		7,967.00000	7,807	34.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		4,139.00000	4,305	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		5.00000	3	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		3,149.00000	3,315	23.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		15.00000	14	23.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		2,180.00000	2,342	19.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		46.00000	41	19.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		1,325.00000	1,468	18.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		191.00000	166	18.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		294.00000	335	24.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,160.00000	2,034	24.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		146.00000	166	28.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,012.00000	3,865	28.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		84.00000	96	31.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		5,950.00000	5,795	31.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		51.00000	59	33.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		7,917.00000	7,758	33.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		4,188.00000	4,354	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		4.00000	3	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		3,198.00000	3,364	23.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	5.15	Put		14.00000	13	23.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		2,227.00000	2,390	19.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		43.00000	39	19.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,363.00000	1,507	18.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		179.00000	156	18.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		299.00000	342	24.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,115.00000	1,991	24.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		148.00000	169	28.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		3,964.00000	3,818	28.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		85.00000	97	31.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		5,901.00000	5,746	31.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		52.00000	60	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		7,868.00000	7,709	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call		4,237.00000	4,404	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put		3.00000	3	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call		3,248.00000	3,414	23.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put		14.00000	13	23.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call		2,275.00000	2,438	19.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put		41.00000	37	19.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		1,402.00000	1,547	18.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		168.00000	146	18.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		305.00000	349	24.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		2,071.00000	1,948	24.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		150.00000	171	28.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		3,916.00000	3,770	28.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		86.00000	98	31.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		5,852.00000	5,697	31.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		52.00000	60	33.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		7,818.00000	7,659	33.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		4,287.00000	4,453	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		3.00000	2	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		3,297.00000	3,463	24.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		13.00000	12	24.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		2,323.00000	2,486	20.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		39.00000	35	20.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call		1,441.00000	1,587	18.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put		157.00000	136	18.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call		312.00000	356	24.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put		2,028.00000	1,905	24.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call		152.00000	174	28.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put		3,868.00000	3,723	28.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call		87.00000	100	31.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put		5,803.00000	5,648	31.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call		53.00000	61	33.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put		7,769.00000	7,610	33.77	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	4.00	Call		4,337.00000	4,503	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put		3.00000	2	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call		3,346.00000	3,513	24.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put		12.00000	12	24.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call		2,371.00000	2,534	20.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put		37.00000	32	20.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call		1,481.00000	1,628	18.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put		147.00000	127	18.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call		318.00000	363	23.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put		1,984.00000	1,862	23.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call		154.00000	176	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put		3,820.00000	3,675	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call		88.00000	101	31.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put		5,754.00000	5,600	31.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		54.00000	62	33.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		7,720.00000	7,561	33.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		4,386.00000	4,553	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		2.00000	2	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call		3,396.00000	3,562	24.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put		12.00000	11	24.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call		2,418.00000	2,582	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put		34.00000	31	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call		1,521.00000	1,669	18.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put		137.00000	118	18.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call		324.00000	371	23.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put		1,940.00000	1,820	23.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call		157.00000	179	27.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put		3,773.00000	3,628	27.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call		89.00000	102	31.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put		5,705.00000	5,551	31.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call		54.00000	62	33.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put		7,670.00000	7,511	33.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call		4,040.00000	4,206	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put		6.00000	5	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call		3,050.00000	3,216	22.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put		16.00000	15	22.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call		2,085.00000	2,248	19.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put		51.00000	46	19.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call		1,250.00000	1,390	18.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put		216.00000	189	18.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call		283.00000	323	24.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put		2,249.00000	2,122	24.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call		142.00000	162	28.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put		4,108.00000	3,961	28.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call		82.00000	94	31.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	14.30	Put		6,048.00000	5,893	31.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		50.00000	58	34.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		8,016.00000	7,857	34.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Call		4,436.00000	4,603	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Put		2.00000	1	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Call		3,445.00000	3,612	24.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Put		11.00000	11	24.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Call		2,467.00000	2,630	20.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Put		33.00000	29	20.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Call		1,562.00000	1,711	18.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Put		128.00000	110	18.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Call		331.00000	378	23.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Put		1,897.00000	1,777	23.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Call		159.00000	182	27.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Put		3,725.00000	3,581	27.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Call		90.00000	103	31.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Put		5,656.00000	5,502	31.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Call		55.00000	63	33.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Put		7,621.00000	7,462	33.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Call		4,486.00000	4,652	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Put		2.00000	1	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Call		3,495.00000	3,661	25.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Put		11.00000	10	25.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Call		2,515.00000	2,678	20.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Put		31.00000	27	20.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Call		1,603.00000	1,753	18.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Put		119.00000	102	18.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Call		338.00000	386	23.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Put		1,854.00000	1,735	23.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Call		162.00000	185	27.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Put		3,678.00000	3,534	27.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Call		91.00000	105	30.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Put		5,607.00000	5,453	30.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Call		55.00000	64	33.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Put		7,571.00000	7,413	33.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Call		3,991.00000	4,156	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Put		7.00000	5	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Call		3,001.00000	3,166	22.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Put		17.00000	15	22.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Call		2,038.00000	2,200	19.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Put		54.00000	49	19.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Call		1,214.00000	1,353	18.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Put		230.00000	201	18.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Call		277.00000	317	24.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Put		2,293.00000	2,165	24.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	12.35	Call		140.00000	159	28.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.35	Put		4,156.00000	4,008	28.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Call		81.00000	93	31.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Put		6,097.00000	5,942	31.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Call		50.00000	57	34.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Put		8,066.00000	7,906	34.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			13.02420	12.90390		19.15	4,037,502.00	310	39,544.00
£ / R On 14/12/2009 Currency Future	7.60	Call		5,304.00000	5,424	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		322.00000	375	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		368.00000	301	19.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		369.00000	431	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		315.00000	257	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		515.00000	590	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		211.00000	166	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		581.00000	661	19.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		177.00000	137	19.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		725.00000	815	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		121.00000	91	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		651.00000	736	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		147.00000	112	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		803.00000	897	19.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		99.00000	73	19.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		843.00000	939	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		89.00000	65	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		1,011.00000	1,117	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		57.00000	43	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		1,197.00000	1,308	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		43.00000	34	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		1,149.00000	1,260	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		45.00000	36	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		1,292.00000	1,404	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		38.00000	30	22.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		1,055.00000	1,164	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		51.00000	40	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		968.00000	1,069	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		64.00000	45	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		764.00000	856	19.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		110.00000	81	19.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		615.00000	698	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		162.00000	124	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		688.00000	775	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		134.00000	101	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		483.00000	556	19.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.65	Put			229.00000	182	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			453.00000	523	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			249.00000	199	19.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			424.00000	491	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			270.00000	217	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			343.00000	403	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			339.00000	278	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			302.00000	349	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			398.00000	325	19.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			284.00000	328	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			430.00000	354	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			250.00000	289	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			496.00000	415	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			206.00000	239	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			602.00000	515	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			149.00000	173	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			795.00000	699	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			140.00000	163	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			836.00000	738	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			131.00000	152	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			877.00000	778	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			140.00000	163	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			836.00000	738	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			123.00000	143	21.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			919.00000	819	21.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			115.00000	134	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			962.00000	860	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			95.00000	111	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,092.00000	987	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			102.00000	118	22.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,048.00000	944	22.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			181.00000	210	20.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			677.00000	586	20.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			234.00000	272	19.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			530.00000	447	19.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			170.00000	197	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			716.00000	623	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			131.00000	152	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			877.00000	778	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			108.00000	126	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,004.00000	902	22.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			102.00000	118	22.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,048.00000	944	22.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			115.00000	134	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			962.00000	860	21.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.50	Call			159.00000	185	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			755.00000	661	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			181.00000	210	20.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			677.00000	586	20.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			193.00000	224	20.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			639.00000	550	20.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			234.00000	272	19.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			530.00000	447	19.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			250.00000	289	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			496.00000	415	19.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			266.00000	308	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			462.00000	384	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			123.00000	143	21.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			919.00000	819	21.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			170.00000	197	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			716.00000	623	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			266.00000	308	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			462.00000	384	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			140.00000	163	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			836.00000	738	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			58.00000	68	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,454.00000	1,343	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			84.00000	98	22.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,180.00000	1,074	22.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			79.00000	92	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,225.00000	1,118	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			79.00000	92	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,225.00000	1,118	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			74.00000	86	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,270.00000	1,162	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			62.00000	72	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,408.00000	1,298	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			49.00000	57	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,595.00000	1,482	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			55.00000	64	24.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,501.00000	1,389	24.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			52.00000	60	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,548.00000	1,436	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			46.00000	53	24.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,642.00000	1,529	24.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			29.00000	34	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,025.00000	1,910	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			31.00000	36	25.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,977.00000	1,862	25.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			41.00000	47	24.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.60	Put			1,737.00000	1,623	24.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			36.00000	42	25.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,832.00000	1,718	25.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			33.00000	38	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,929.00000	1,814	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			26.00000	30	26.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,123.00000	2,006	26.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			24.00000	28	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,220.00000	2,103	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			22.00000	25	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,318.00000	2,201	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			16.00000	18	28.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,712.00000	2,593	28.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			74.00000	86	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,270.00000	1,162	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			66.00000	76	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,362.00000	1,252	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			95.00000	111	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,092.00000	987	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			41.00000	47	24.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,737.00000	1,623	24.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			70.00000	81	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,316.00000	1,207	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			43.00000	50	24.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,689.00000	1,576	24.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			39.00000	45	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,785.00000	1,671	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			34.00000	40	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,880.00000	1,766	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			23.00000	26	26.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,269.00000	2,152	26.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			102.00000	118	22.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,048.00000	944	22.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			90.00000	104	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,136.00000	1,030	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			70.00000	81	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,316.00000	1,207	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			43.00000	50	24.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,689.00000	1,576	24.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			28.00000	32	26.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,074.00000	1,958	26.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			39.00000	45	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,785.00000	1,671	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			25.00000	29	26.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,171.00000	2,055	26.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.40	Call			52.00000	60	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,548.00000	1,436	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			29.00000	34	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,025.00000	1,910	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			55.00000	64	24.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,501.00000	1,389	24.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,604.00000	4,724	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,108.00000	3,225	30.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			4.00000	1	30.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,630.00000	1,745	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			26.00000	21	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			395.00000	461	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			292.00000	236	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			14.00000	15	29.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,910.00000	2,791	29.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			5.00000	5	35.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,401.00000	4,281	35.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			2.00000	2	39.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,898.00000	5,778	39.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			1.00000	1	44.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,397.00000	7,277	44.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,054.00000	5,174	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,556.00000	3,674	26.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			2.00000	0	26.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,070.00000	2,187	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			16.00000	13	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			19.00000	22	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,466.00000	2,348	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			7.00000	7	33.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,953.00000	3,833	33.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			2.00000	2	38.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,449.00000	5,328	38.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	42.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,947.00000	6,827	42.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,805.00000	3,924	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			1.00000	0	23.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,316.00000	2,433	29.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			12.00000	9	29.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			884.00000	982	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			80.00000	58	19.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			8.00000	9	32.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,704.00000	3,584	32.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			3.00000	3	37.44	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	18.10	Put			5,199.00000	5,079	37.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	41.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,697.00000	6,577	41.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			343.00000	403	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			339.00000	278	19.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			220.00000	255	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			566.00000	481	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			84.00000	98	22.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,180.00000	1,074	22.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			193.00000	224	20.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			639.00000	550	20.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			74.00000	86	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,270.00000	1,162	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			90.00000	104	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,136.00000	1,030	22.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			159.00000	185	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			755.00000	661	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,810.00000	2,929	32.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			6.00000	4	32.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,825.00000	1,941	26.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			21.00000	17	26.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			6.00000	6	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,202.00000	4,082	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			2.00000	2	40.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,198.00000	6,077	40.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			1.00000	1	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,197.00000	8,077	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,705.00000	3,824	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			1.00000	0	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,711.00000	2,829	31.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			7.00000	5	31.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,728.00000	1,843	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			24.00000	19	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			6.00000	6	35.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,302.00000	4,182	35.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			2.00000	2	40.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,298.00000	6,177	40.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			1.00000	1	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,297.00000	8,177	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			2,562.00000	2,680	30.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			8.00000	6	30.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			1,581.00000	1,696	24.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			28.00000	22	24.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			5.00000	5	35.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			4,451.00000	4,331	35.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	41.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,448.00000	6,327	41.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			1.00000	1	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,447.00000	8,326	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,605.00000	3,724	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			1.00000	0	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,612.00000	2,730	31.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			8.00000	6	31.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			20.00000	23	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,416.00000	2,299	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	40.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,398.00000	6,277	40.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			1.00000	1	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			8,397.00000	8,276	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			3,406.00000	3,524	27.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			2.00000	0	27.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			2,414.00000	2,532	30.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			10.00000	8	30.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			1,436.00000	1,550	23.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			32.00000	26	23.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			17.00000	19	28.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			2,613.00000	2,495	28.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			4.00000	5	35.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			4,600.00000	4,480	35.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	41.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			6,597.00000	6,477	41.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			0.00000	1	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			8,597.00000	8,476	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			3,257.00000	3,375	29.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			3.00000	0	29.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			2,266.00000	2,384	29.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			12.00000	9	29.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			15.00000	17	28.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			2,761.00000	2,643	28.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			4.00000	4	36.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			4,750.00000	4,630	36.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	42.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			6,747.00000	6,627	42.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			8,746.00000	8,626	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			3,207.00000	3,325	29.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			3.00000	1	29.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			2,217.00000	2,334	29.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			13.00000	10	29.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			1,244.00000	1,356	22.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.70	Put			40.00000	32	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			15.00000	16	29.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			2,811.00000	2,692	29.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			4.00000	4	36.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			4,800.00000	4,680	36.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	1	42.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			6,797.00000	6,677	42.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			8,796.00000	8,676	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			3,157.00000	3,275	30.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			3.00000	1	30.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			2,168.00000	2,285	28.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			14.00000	11	28.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			14.00000	16	29.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			2,860.00000	2,741	29.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			4.00000	4	36.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			4,850.00000	4,730	36.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	42.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			6,847.00000	6,727	42.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			8,846.00000	8,726	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			3,058.00000	3,176	31.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			4.00000	2	31.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			1,102.00000	1,212	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			48.00000	38	20.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			13.00000	14	29.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			2,959.00000	2,840	29.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			3.00000	3	36.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			4,949.00000	4,829	36.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			8,946.00000	8,826	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			2,119.00000	2,236	28.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			15.00000	12	28.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			4.00000	4	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			4,900.00000	4,779	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			1.00000	1	42.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			6,897.00000	6,777	42.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			8,896.00000	8,776	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			3,356.00000	3,474	28.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			2.00000	0	28.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			2,365.00000	2,482	29.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			11.00000	8	29.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			1,388.00000	1,501	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			34.00000	27	23.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.55	Call			547.00000	625	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			193.00000	151	19.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			17.00000	18	28.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			2,663.00000	2,544	28.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			4.00000	4	35.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			4,650.00000	4,530	35.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			1.00000	1	41.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			6,647.00000	6,527	41.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			0.00000	1	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			8,647.00000	8,526	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			3,456.00000	3,574	27.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			2.00000	0	27.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			2,463.00000	2,581	30.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			9.00000	7	30.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			1,485.00000	1,598	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			31.00000	24	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			18.00000	20	28.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			2,564.00000	2,446	28.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			5.00000	5	35.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			4,551.00000	4,431	35.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	41.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			6,547.00000	6,427	41.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			0.00000	1	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			8,547.00000	8,426	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,855.00000	3,974	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			1.00000	0	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,859.00000	2,978	32.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			5.00000	4	32.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,874.00000	1,990	27.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			20.00000	16	27.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			926.00000	1,025	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			72.00000	51	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			25.00000	29	26.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,171.00000	2,055	26.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			6.00000	6	34.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,152.00000	4,032	34.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			2.00000	2	40.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,148.00000	6,027	40.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			1.00000	1	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,147.00000	8,027	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,905.00000	4,024	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			1.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,909.00000	3,028	32.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			5.00000	4	32.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,923.00000	2,040	27.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.00	Put			19.00000	16	27.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			6.00000	7	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,103.00000	3,983	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			2.00000	2	39.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,098.00000	5,977	39.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			1.00000	1	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,097.00000	7,977	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,755.00000	3,874	24.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			1.00000	0	24.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,760.00000	2,879	32.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			6.00000	5	32.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,776.00000	1,892	26.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			23.00000	18	26.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			23.00000	26	26.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,269.00000	2,152	26.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			6.00000	6	34.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,252.00000	4,132	34.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			2.00000	2	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,248.00000	6,127	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			1.00000	1	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,247.00000	8,127	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,655.00000	3,774	25.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			1.00000	0	25.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,661.00000	2,780	31.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			7.00000	5	31.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,679.00000	1,794	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			25.00000	20	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			21.00000	24	27.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,367.00000	2,250	27.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			5.00000	6	35.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,351.00000	4,231	35.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	2	40.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,348.00000	6,227	40.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			1.00000	1	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,347.00000	8,227	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			3,506.00000	3,624	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			2.00000	0	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			2,513.00000	2,631	30.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			9.00000	7	30.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			1,533.00000	1,647	24.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			29.00000	23	24.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			19.00000	21	27.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			2,515.00000	2,397	27.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			5.00000	5	35.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			4,501.00000	4,381	35.55	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 14/12/2009 Currency Future	19.40	Call			1.00000	1	41.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			6,498.00000	6,377	41.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			1.00000	1	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			8,497.00000	8,376	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			3,306.00000	3,424	28.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			3.00000	0	28.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			1,340.00000	1,453	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			36.00000	28	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			4.00000	4	36.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			4,700.00000	4,580	36.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			0.00000	0	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			8,697.00000	8,576	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			3,008.00000	3,126	31.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			4.00000	2	31.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			2,022.00000	2,138	28.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			18.00000	13	28.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			13.00000	14	30.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,009.00000	2,890	30.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			3.00000	3	36.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			4,999.00000	4,879	36.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	42.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			6,997.00000	6,877	42.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			8,996.00000	8,876	46.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,955.00000	4,074	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			1.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,959.00000	3,077	32.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			5.00000	3	32.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,972.00000	2,089	27.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			19.00000	14	27.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			7.00000	7	34.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,053.00000	3,933	34.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			2.00000	2	39.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,048.00000	5,928	39.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			1.00000	1	46.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,047.00000	7,927	46.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			4,055.00000	4,174	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			1.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			2.00000	2	39.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			5,948.00000	5,828	39.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			1.00000	1	46.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			7,947.00000	7,827	46.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			4,005.00000	4,124	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			1.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			7.00000	7	34.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.90	Put			4,003.00000	3,883	34.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			2.00000	2	39.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			5,998.00000	5,878	39.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			1.00000	1	46.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			7,997.00000	7,877	46.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			4,204.00000	4,324	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			0.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			8.00000	8	33.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			3,804.00000	3,684	33.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			2.00000	2	39.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			5,798.00000	5,678	39.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			1.00000	1	45.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			7,797.00000	7,677	45.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			4,254.00000	4,374	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			0.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			8.00000	8	33.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put			3,754.00000	3,634	33.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call			2.00000	2	38.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put			5,748.00000	5,628	38.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call			1.00000	1	45.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put			7,747.00000	7,627	45.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call			4,304.00000	4,424	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put			0.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call			2.00000	2	38.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put			5,698.00000	5,578	38.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call			1.00000	1	45.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put			7,697.00000	7,577	45.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call			4,354.00000	4,474	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put			0.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call			8.00000	9	32.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put			3,655.00000	3,535	32.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call			2.00000	2	38.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put			5,648.00000	5,528	38.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call			1.00000	1	45.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put			7,647.00000	7,527	45.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call			4,554.00000	4,674	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put			0.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call			10.00000	10	31.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put			3,456.00000	3,336	31.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call			1.00000	1	44.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put			7,447.00000	7,327	44.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call			10.00000	10	31.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put			3,406.00000	3,286	31.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call			3.00000	3	37.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put			5,399.00000	5,278	37.97	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 14/12/2009 Currency Future	8.40	Call			4,504.00000	4,624	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put			0.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call			9.00000	10	32.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put			3,505.00000	3,385	32.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call			2.00000	2	38.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put			5,498.00000	5,378	38.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call			1.00000	1	44.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put			7,497.00000	7,377	44.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call			4,654.00000	4,774	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put			0.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call			10.00000	11	31.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put			3,356.00000	3,237	31.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call			3.00000	3	37.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put			5,349.00000	5,228	37.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call			1.00000	1	44.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put			7,347.00000	7,227	44.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call			4,904.00000	5,024	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call			12.00000	13	30.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put			3,108.00000	2,989	30.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call			3.00000	3	37.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put			5,099.00000	4,979	37.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call			1.00000	1	43.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put			7,097.00000	6,977	43.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call			5,004.00000	5,124	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call			4,454.00000	4,574	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put			0.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call			9.00000	9	32.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put			3,555.00000	3,435	32.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call			2.00000	2	38.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put			5,548.00000	5,428	38.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call			1.00000	1	44.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put			7,547.00000	7,427	44.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call			4,704.00000	4,824	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put			0.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call			10.00000	11	31.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put			3,307.00000	3,187	31.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call			3.00000	3	37.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put			5,299.00000	5,179	37.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call			1.00000	1	43.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put			7,297.00000	7,177	43.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call			4,954.00000	5,074	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put			0.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call			12.00000	13	30.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.95	Put		3,058.00000	2,939	30.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call		3.00000	3	37.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put		5,049.00000	4,929	37.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call		1.00000	1	43.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put		7,047.00000	6,927	43.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Call		5,254.00000	5,374	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Call		5,104.00000	5,224	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Call		4,104.00000	4,224	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Put		1.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Call		5,154.00000	5,274	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Call		4,154.00000	4,274	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Put		0.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Call		4,754.00000	4,874	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Put		0.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Call		11.00000	11	31.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Put		3,257.00000	3,137	31.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Call		3.00000	3	37.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Put		5,249.00000	5,129	37.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Call		1.00000	1	43.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Put		7,247.00000	7,127	43.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Call		4,404.00000	4,524	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Put		0.00000	0	22.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Call		9.00000	9	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Put		3,605.00000	3,485	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Call		2.00000	2	38.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Put		5,598.00000	5,478	38.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Call		1.00000	1	44.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Put		7,597.00000	7,477	44.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.24020	13.11770		18.30	39,720.60	3	772.00
£ / R On 15/03/2010 Currency Future	13.25	Call		540.00000	579	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		673.00000	588	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		559.00000	601	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		641.00000	560	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		621.00000	671	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		554.00000	480	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		718.00000	774	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		451.00000	384	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		799.00000	860	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		381.00000	320	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		916.00000	985	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		298.00000	244	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		856.00000	921	17.41	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	12.60	Put			338.00000	280	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			979.00000	1,052	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			261.00000	211	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			1,012.00000	1,086	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			244.00000	196	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			1,150.00000	1,240	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			182.00000	150	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,312.00000	1,410	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			144.00000	120	17.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			1,269.00000	1,367	17.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			152.00000	127	17.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,397.00000	1,497	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			129.00000	107	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			1,186.00000	1,282	17.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			169.00000	142	17.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			1,114.00000	1,199	17.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			197.00000	159	17.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			947.00000	1,018	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			279.00000	227	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			827.00000	890	17.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			359.00000	300	17.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			886.00000	952	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			318.00000	262	17.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			744.00000	802	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			427.00000	362	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			693.00000	747	17.82	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			475.00000	407	17.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			669.00000	721	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			501.00000	431	17.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			599.00000	647	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			581.00000	506	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			579.00000	623	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			611.00000	533	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			504.00000	540	18.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			737.00000	649	18.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			439.00000	469	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			872.00000	779	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			383.00000	408	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,016.00000	918	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			371.00000	394	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,053.00000	954	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			358.00000	381	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,090.00000	991	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			346.00000	368	19.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,129.00000	1,028	19.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.00	Call			324.00000	344	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,206.00000	1,103	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			293.00000	310	20.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,325.00000	1,220	20.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			303.00000	321	20.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,285.00000	1,181	20.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			2,122.00000	2,236	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			54.00000	46	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			3,979.00000	4,098	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			11.00000	8	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			410.00000	438	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			943.00000	847	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			487.00000	521	18.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			769.00000	681	18.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			206.00000	216	21.53	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,788.00000	1,676	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			455.00000	486	18.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			837.00000	746	18.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			313.00000	332	20.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,245.00000	1,142	20.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			335.00000	356	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,167.00000	1,065	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			425.00000	453	19.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			907.00000	813	19.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			471.00000	503	18.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			803.00000	713	18.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			522.00000	559	18.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			704.00000	619	18.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			397.00000	423	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			979.00000	882	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,633.00000	3,753	26.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			15.00000	13	26.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,653.00000	2,770	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			36.00000	30	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,706.00000	1,812	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			88.00000	72	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			233.00000	246	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,616.00000	1,506	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			119.00000	128	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,501.00000	2,388	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			56.00000	62	24.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,438.00000	3,322	24.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			31.00000	33	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,414.00000	4,293	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,535.00000	3,654	26.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.60	Put		17.00000	14	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		2,556.00000	2,673	22.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		38.00000	33	22.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		1,616.00000	1,721	18.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		98.00000	80	18.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		219.00000	230	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,701.00000	1,590	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		111.00000	119	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,593.00000	2,479	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		52.00000	58	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,534.00000	3,417	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		30.00000	32	25.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,513.00000	4,392	25.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		3,436.00000	3,555	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		18.00000	15	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		2,459.00000	2,575	21.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		41.00000	35	21.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		1,528.00000	1,631	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		110.00000	90	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		102.00000	110	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,685.00000	2,570	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		48.00000	54	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,631.00000	3,514	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		29.00000	31	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,612.00000	4,491	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		3,338.00000	3,457	25.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		20.00000	17	25.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		2,362.00000	2,478	21.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		45.00000	38	21.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		1,440.00000	1,542	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		122.00000	101	18.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		193.00000	203	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		1,876.00000	1,762	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		95.00000	103	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		2,777.00000	2,662	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		45.00000	50	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		3,727.00000	3,610	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		29.00000	30	26.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,711.00000	4,590	26.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		3,191.00000	3,309	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		23.00000	19	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		2,218.00000	2,332	20.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		50.00000	42	20.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		176.00000	184	22.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		2,009.00000	1,894	22.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.95	Call			85.00000	92	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,917.00000	2,802	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			40.00000	45	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,873.00000	3,755	24.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			27.00000	29	26.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,860.00000	4,738	26.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,289.00000	3,408	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			21.00000	17	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,314.00000	2,429	21.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			46.00000	39	21.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			187.00000	196	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,920.00000	1,806	21.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			91.00000	99	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,824.00000	2,709	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			43.00000	48	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,776.00000	3,658	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			28.00000	30	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,760.00000	4,639	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,584.00000	3,703	26.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			16.00000	13	26.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,605.00000	2,722	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			37.00000	31	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,661.00000	1,766	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			93.00000	76	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			226.00000	238	21.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,658.00000	1,548	21.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			115.00000	123	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,547.00000	2,433	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			54.00000	60	24.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,486.00000	3,370	24.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			31.00000	33	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,463.00000	4,343	25.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,387.00000	3,506	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			19.00000	16	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,411.00000	2,527	21.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			43.00000	36	21.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,484.00000	1,586	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			116.00000	96	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			771.00000	830	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			403.00000	340	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			199.00000	209	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,832.00000	1,719	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			99.00000	106	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,731.00000	2,616	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			47.00000	52	24.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.75	Put		3,679.00000	3,562	24.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		29.00000	31	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		4,661.00000	4,540	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		3,485.00000	3,605	26.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		18.00000	14	26.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		2,508.00000	2,624	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		40.00000	34	22.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		1,572.00000	1,676	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		104.00000	85	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		212.00000	223	21.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		1,744.00000	1,633	21.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		106.00000	114	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,639.00000	2,524	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		50.00000	56	24.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,583.00000	3,465	24.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		30.00000	32	26.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,562.00000	4,441	26.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		3,240.00000	3,358	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		22.00000	18	25.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		2,266.00000	2,381	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		48.00000	41	20.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		1,354.00000	1,454	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		136.00000	114	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		182.00000	190	21.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		1,964.00000	1,850	21.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		88.00000	95	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		2,870.00000	2,755	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		42.00000	47	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		3,824.00000	3,707	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		28.00000	29	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		4,810.00000	4,689	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		397.00000	423	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		979.00000	882	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		3,830.00000	3,951	27.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		13.00000	10	27.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		2,849.00000	2,966	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		31.00000	26	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		1,888.00000	1,997	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		70.00000	57	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		1,045.00000	1,122	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		228.00000	181	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		266.00000	280	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,448.00000	1,340	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		139.00000	148	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,321.00000	2,208	22.81	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 15/03/2010 Currency Future	16.30	Call			65.00000	71	23.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,248.00000	3,131	23.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			34.00000	36	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,216.00000	4,096	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			19.00000	20	30.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,202.00000	6,080	30.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			9.00000	9	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			8,191.00000	8,069	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,682.00000	3,802	26.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			15.00000	12	26.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,702.00000	2,819	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			34.00000	29	22.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			1,751.00000	1,858	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			83.00000	68	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			124.00000	133	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,456.00000	2,342	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			32.00000	34	25.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,364.00000	4,244	25.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			18.00000	19	30.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,351.00000	6,228	30.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			8.00000	8	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,340.00000	8,218	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			18.00000	18	30.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,450.00000	6,328	30.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			8.00000	8	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,440.00000	8,318	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			17.00000	17	30.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			6,499.00000	6,377	30.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			7.00000	8	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			8,490.00000	8,367	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			16.00000	16	30.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			6,649.00000	6,526	30.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			7.00000	7	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			8,639.00000	8,517	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			16.00000	16	30.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,748.00000	6,626	30.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			6.00000	6	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,738.00000	8,616	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			15.00000	15	30.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,798.00000	6,675	30.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			6.00000	6	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,788.00000	8,666	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			15.00000	15	30.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,847.00000	6,725	30.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			6.00000	6	32.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.95	Put			8,838.00000	8,716	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			3,093.00000	3,211	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			25.00000	21	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,228.00000	1,325	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			160.00000	134	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			79.00000	85	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,011.00000	2,895	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			27.00000	28	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			4,959.00000	4,837	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			15.00000	15	31.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			6,947.00000	6,824	31.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			5.00000	6	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			8,938.00000	8,815	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			16.00000	16	30.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			6,698.00000	6,576	30.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			6.00000	7	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			8,689.00000	8,566	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			17.00000	17	30.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			6,549.00000	6,427	30.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			7.00000	7	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			8,539.00000	8,417	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			3,732.00000	3,852	26.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			14.00000	11	26.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			2,751.00000	2,868	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			33.00000	28	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,797.00000	1,904	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			79.00000	64	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			129.00000	138	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			2,411.00000	2,297	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			32.00000	35	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,315.00000	4,194	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			19.00000	19	30.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			6,301.00000	6,179	30.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			8.00000	9	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			8,291.00000	8,168	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			3,880.00000	4,000	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			12.00000	10	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			2,897.00000	3,015	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			30.00000	25	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			1,934.00000	2,043	19.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			67.00000	53	19.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			1,080.00000	1,158	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			212.00000	167	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			144.00000	154	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			2,276.00000	2,163	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 15/03/2010 Currency Future	17.25	Call			34.00000	37	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			4,166.00000	4,047	25.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			20.00000	20	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			6,152.00000	6,030	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			9.00000	10	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			8,142.00000	8,019	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			3,929.00000	4,049	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			12.00000	9	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			2,946.00000	3,064	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			29.00000	24	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			1,981.00000	2,091	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			63.00000	51	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			149.00000	158	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			2,232.00000	2,118	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			35.00000	38	24.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			4,117.00000	3,998	24.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			20.00000	20	29.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			6,102.00000	5,980	29.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			10.00000	10	32.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			8,092.00000	7,970	32.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			3,781.00000	3,901	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			13.00000	11	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			2,800.00000	2,917	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			32.00000	27	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			1,842.00000	1,950	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			75.00000	60	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			133.00000	143	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			2,366.00000	2,252	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			33.00000	35	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			4,265.00000	4,145	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			19.00000	19	30.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,251.00000	6,129	30.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			9.00000	9	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,241.00000	8,119	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			18.00000	18	30.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			6,400.00000	6,278	30.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			8.00000	8	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,390.00000	8,268	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			3,044.00000	3,162	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			27.00000	22	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			2,074.00000	2,188	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			56.00000	47	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			76.00000	82	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,058.00000	2,942	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			26.00000	27	27.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	18.10	Put		5,009.00000	4,887	27.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		14.00000	14	31.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		6,997.00000	6,874	31.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		5.00000	5	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put		8,987.00000	8,865	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		2,995.00000	3,113	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		28.00000	23	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		2,027.00000	2,139	19.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		59.00000	49	19.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		73.00000	80	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		3,105.00000	2,989	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		26.00000	27	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		5,058.00000	4,937	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		14.00000	14	31.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		7,046.00000	6,924	31.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		5.00000	5	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		9,037.00000	8,915	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		3,142.00000	3,260	24.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		24.00000	20	24.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		2,170.00000	2,284	20.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		52.00000	44	20.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		645.00000	695	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		527.00000	455	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		82.00000	89	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		2,964.00000	2,848	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		27.00000	28	26.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		4,909.00000	4,788	26.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		15.00000	15	31.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		6,897.00000	6,775	31.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		6.00000	6	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		8,888.00000	8,766	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		4,077.00000	4,197	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		10.00000	7	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		166.00000	173	22.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		2,098.00000	1,983	22.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		37.00000	42	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		3,970.00000	3,852	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		21.00000	21	29.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		5,954.00000	5,831	29.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call		10.00000	10	32.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put		7,943.00000	7,820	32.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call		155.00000	163	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put		2,188.00000	2,073	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call		35.00000	39	24.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put		4,068.00000	3,949	24.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.15	Call			21.00000	21	29.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,053.00000	5,930	29.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			10.00000	10	32.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,042.00000	7,920	32.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			4,028.00000	4,148	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			11.00000	7	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			161.00000	168	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,143.00000	2,028	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			36.00000	41	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,018.00000	3,900	24.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			21.00000	21	29.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,003.00000	5,881	29.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			10.00000	10	32.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			7,993.00000	7,870	32.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			4,176.00000	4,296	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			8.00000	5	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			22.00000	22	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			5,854.00000	5,731	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			11.00000	11	32.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			7,843.00000	7,720	32.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			4,274.00000	4,395	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			6.00000	4	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			22.00000	22	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			5,754.00000	5,632	28.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			11.00000	11	32.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			7,743.00000	7,621	32.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			4,225.00000	4,345	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			7.00000	5	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			22.00000	22	29.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			5,804.00000	5,682	29.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			11.00000	11	32.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			7,793.00000	7,671	32.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			4,324.00000	4,444	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			6.00000	4	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			22.00000	22	28.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			5,705.00000	5,582	28.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			11.00000	11	32.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			7,694.00000	7,571	32.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			4,571.00000	4,692	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put			3.00000	2	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call			24.00000	24	28.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put			5,456.00000	5,334	28.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call			12.00000	12	31.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put			7,444.00000	7,322	31.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call			4,621.00000	4,742	27.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	8.50	Put			3.00000	2	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call			24.00000	24	28.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put			5,406.00000	5,284	28.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call			12.00000	12	31.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put			7,395.00000	7,272	31.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call			4,522.00000	4,643	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put			4.00000	3	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call			23.00000	24	28.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put			5,506.00000	5,383	28.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call			12.00000	12	31.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put			7,494.00000	7,372	31.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call			4,670.00000	4,792	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put			3.00000	2	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call			241.00000	254	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put			1,573.00000	1,464	20.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call			58.00000	64	24.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put			3,391.00000	3,274	24.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call			24.00000	25	27.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put			5,356.00000	5,234	27.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call			13.00000	13	31.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put			7,345.00000	7,222	31.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call			4,919.00000	5,041	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put			2.00000	1	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call			284.00000	300	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put			1,366.00000	1,260	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call			70.00000	77	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put			3,153.00000	3,037	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call			26.00000	26	27.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put			5,108.00000	4,986	27.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call			14.00000	14	31.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put			7,096.00000	6,974	31.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call			4,969.00000	5,091	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put			1.00000	1	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call			4,472.00000	4,593	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put			4.00000	3	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call			23.00000	23	28.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put			5,555.00000	5,433	28.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call			12.00000	12	32.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put			7,544.00000	7,422	32.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Call			5,069.00000	5,191	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Put			1.00000	1	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Call			5,268.00000	5,391	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Put			1.00000	0	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Call			5,119.00000	5,241	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Put			1.00000	1	27.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.00	Call		4,126.00000	4,246	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Put		9.00000	6	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Call		5,169.00000	5,291	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Put		1.00000	0	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Call		4,770.00000	4,892	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Put		2.00000	1	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Call		257.00000	271	20.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Put		1,489.00000	1,381	20.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Call		63.00000	69	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Put		3,295.00000	3,179	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Call		25.00000	25	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Put		5,257.00000	5,135	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Call		13.00000	13	31.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Put		7,245.00000	7,123	31.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Call		4,720.00000	4,842	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Put		2.00000	2	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Call		249.00000	262	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Put		1,531.00000	1,422	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Call		61.00000	66	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Put		3,343.00000	3,226	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Call		24.00000	25	27.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Put		5,307.00000	5,185	27.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Call		13.00000	13	31.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Put		7,295.00000	7,173	31.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Call		4,422.00000	4,543	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Put		5.00000	3	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Call		23.00000	23	28.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Put		5,605.00000	5,483	28.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Call		12.00000	12	32.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Put		7,594.00000	7,471	32.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.45700	13.33250		18.18	0.00	0	564.00
£ / R On 14/06/2010 Currency Future	13.45	Call		731.00000	767	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		848.00000	760	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		749.00000	788	18.10	0.00	0	11,323.00
£ / R On 14/06/2010 Currency Future	13.40	Put		817.00000	731	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		789.00000	831	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		756.00000	674	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		112.00000	116	24.54	0.00	0	11,279.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,279.00000	4,159	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		899.00000	948	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		617.00000	541	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		972.00000	1,026	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		540.00000	469	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,078.00000	1,138	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		446.00000	381	17.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.80	Call			1,024.00000	1,081	17.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			492.00000	424	17.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			1,135.00000	1,198	16.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			402.00000	341	16.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,164.00000	1,229	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			381.00000	322	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,287.00000	1,362	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			304.00000	255	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			1,426.00000	1,508	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			244.00000	201	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,390.00000	1,471	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			258.00000	214	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,499.00000	1,585	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			216.00000	178	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,321.00000	1,398	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			288.00000	241	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			1,224.00000	1,293	16.64	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put			342.00000	286	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,106.00000	1,168	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			424.00000	361	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,051.00000	1,109	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			468.00000	402	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			998.00000	1,053	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			515.00000	446	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,078.00000	1,138	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			446.00000	381	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,255.00000	1,327	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			323.00000	270	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			923.00000	974	17.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			591.00000	517	17.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			810.00000	853	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			727.00000	646	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			876.00000	924	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			644.00000	567	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			458.00000	476	19.96	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,525.00000	1,419	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			854.00000	899	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			671.00000	592	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			769.00000	809	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			786.00000	702	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			695.00000	729	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			912.00000	822	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			628.00000	658	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,046.00000	951	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			555.00000	580	19.21	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	14.00	Put			1,223.00000	1,123	19.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			542.00000	566	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,259.00000	1,159	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			516.00000	538	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,333.00000	1,231	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			504.00000	525	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,371.00000	1,268	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			469.00000	488	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,486.00000	1,381	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			480.00000	500	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,447.00000	1,343	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			598.00000	625	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,115.00000	1,018	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			677.00000	710	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			945.00000	853	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			644.00000	675	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,012.00000	918	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			660.00000	692	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			978.00000	885	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			583.00000	610	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,151.00000	1,053	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			529.00000	552	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,296.00000	1,195	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			492.00000	512	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,409.00000	1,305	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			569.00000	595	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,186.00000	1,088	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			613.00000	641	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,080.00000	984	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			569.00000	595	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,186.00000	1,088	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			583.00000	610	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,151.00000	1,053	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			644.00000	675	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,012.00000	918	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			712.00000	748	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			880.00000	791	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			417.00000	433	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,684.00000	1,576	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			298.00000	308	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,316.00000	2,201	21.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			187.00000	193	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,205.00000	3,086	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			123.00000	125	24.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,140.00000	4,018	24.40	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 14/06/2010 Currency Future	18.35	Call			66.00000	70	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,084.00000	4,963	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			305.00000	315	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,272.00000	2,158	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			192.00000	197	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,159.00000	3,040	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			125.00000	127	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,093.00000	3,970	24.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			68.00000	72	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,036.00000	4,915	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,740.00000	4,863	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			8.00000	6	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,276.00000	3,395	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			43.00000	38	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,852.00000	1,952	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			120.00000	95	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			210.00000	216	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,977.00000	2,859	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			105.00000	109	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,373.00000	4,252	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			41.00000	44	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,809.00000	5,687	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			27.00000	28	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,295.00000	7,171	26.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,186.00000	5,309	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			3.00000	2	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,715.00000	3,835	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			32.00000	28	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,257.00000	2,372	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			74.00000	65	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			259.00000	268	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,576.00000	2,461	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			133.00000	135	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,950.00000	3,828	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			55.00000	58	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,372.00000	5,251	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			30.00000	30	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,847.00000	6,723	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,434.00000	5,558	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			2.00000	1	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			3,960.00000	4,080	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			27.00000	23	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,498.00000	2,615	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			66.00000	58	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			291.00000	301	21.83	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	15.40	Put			2,359.00000	2,244	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			148.00000	151	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,715.00000	3,594	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			64.00000	68	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,132.00000	5,011	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			31.00000	32	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,599.00000	6,475	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			3,862.00000	3,982	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			29.00000	25	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			2,887.00000	3,006	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			55.00000	49	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			1,936.00000	2,038	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			103.00000	81	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,194.00000	1,260	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			361.00000	303	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			437.00000	454	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,604.00000	1,497	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			278.00000	288	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,445.00000	2,331	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			175.00000	180	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,343.00000	3,223	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			2,985.00000	3,103	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			52.00000	46	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			2,021.00000	2,130	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			89.00000	73	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			183.00000	188	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,251.00000	3,131	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			119.00000	122	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,186.00000	4,065	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			4,009.00000	4,128	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			26.00000	21	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			3,034.00000	3,152	20.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			51.00000	45	20.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			2,064.00000	2,178	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			82.00000	71	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			109.00000	113	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,326.00000	4,206	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			389.00000	403	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,806.00000	1,696	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			247.00000	255	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,664.00000	2,548	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			157.00000	161	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,575.00000	3,454	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			96.00000	100	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,514.00000	4,393	24.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.00	Call			347.00000	360	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,015.00000	1,903	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			220.00000	227	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,887.00000	2,770	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			141.00000	144	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,809.00000	3,687	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			82.00000	86	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,750.00000	4,629	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,617.00000	3,737	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			34.00000	30	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,644.00000	2,761	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			61.00000	54	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,730.00000	1,825	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			147.00000	118	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			311.00000	322	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,229.00000	2,115	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			196.00000	202	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,113.00000	2,995	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			128.00000	130	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,045.00000	3,923	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			71.00000	74	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,988.00000	4,867	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,470.00000	3,590	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			38.00000	33	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,612.00000	1,703	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			180.00000	146	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			3,422.00000	3,541	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			39.00000	34	22.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,450.00000	2,566	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			67.00000	59	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,574.00000	1,663	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			191.00000	156	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			947.00000	999	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			565.00000	492	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			284.00000	295	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,402.00000	2,288	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			179.00000	184	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,297.00000	3,177	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			115.00000	120	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,233.00000	4,113	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			62.00000	66	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,180.00000	5,059	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			3,324.00000	3,443	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			42.00000	36	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			2,353.00000	2,469	17.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.05	Put		71.00000	62	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		271.00000	281	22.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,489.00000	2,374	22.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		172.00000	176	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,389.00000	3,269	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		58.00000	62	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,276.00000	5,155	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,227.00000	3,346	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		45.00000	39	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		164.00000	168	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,482.00000	3,361	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		102.00000	106	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,420.00000	4,299	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		3,519.00000	3,639	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		37.00000	32	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		2,547.00000	2,664	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		64.00000	57	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		1,651.00000	1,743	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		168.00000	136	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		3,666.00000	3,786	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		33.00000	29	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,692.00000	2,810	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		60.00000	53	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,770.00000	1,867	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		138.00000	110	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		318.00000	329	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,186.00000	2,072	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		200.00000	206	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		3,068.00000	2,949	22.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		130.00000	133	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		3,998.00000	3,876	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		73.00000	77	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,940.00000	4,820	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,692.00000	2,810	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		60.00000	53	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,770.00000	1,867	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		138.00000	110	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		318.00000	329	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,186.00000	2,072	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		3,373.00000	3,492	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		41.00000	35	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		2,402.00000	2,518	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		69.00000	61	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		1,536.00000	1,624	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		204.00000	167	16.42	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 14/06/2010 Currency Future	18.50	Call			60.00000	64	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,228.00000	5,107	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,305.00000	2,421	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			72.00000	64	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,462.00000	1,546	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			230.00000	189	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			265.00000	274	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,532.00000	2,417	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			168.00000	172	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,435.00000	3,315	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			57.00000	60	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,324.00000	5,203	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,813.00000	3,933	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			30.00000	26	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,838.00000	2,957	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			56.00000	50	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,894.00000	1,995	16.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			111.00000	88	16.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			340.00000	352	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,057.00000	1,945	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			215.00000	221	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,932.00000	2,814	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			139.00000	141	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,856.00000	3,734	24.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			80.00000	84	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,797.00000	4,677	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			33.00000	35	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,251.00000	6,128	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			22.00000	23	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,239.00000	8,116	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,741.00000	2,859	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			59.00000	52	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,811.00000	1,909	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			128.00000	102	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			33.00000	34	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,350.00000	6,227	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			21.00000	21	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,338.00000	8,214	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			32.00000	33	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,450.00000	6,326	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			20.00000	20	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,437.00000	8,313	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,568.00000	3,688	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			36.00000	31	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,595.00000	2,712	19.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.80	Put		63.00000	55	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		1,690.00000	1,784	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		158.00000	127	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		241.00000	249	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		2,708.00000	2,592	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		93.00000	97	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		4,561.00000	4,440	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		32.00000	33	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		6,499.00000	6,376	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		19.00000	20	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		8,487.00000	8,363	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,450.00000	2,566	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		67.00000	59	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,574.00000	1,663	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		191.00000	156	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		947.00000	999	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		565.00000	492	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		225.00000	232	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,842.00000	2,725	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		85.00000	89	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		4,703.00000	4,582	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		31.00000	32	25.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		6,648.00000	6,525	25.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		17.00000	18	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		8,635.00000	8,511	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		225.00000	232	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,842.00000	2,725	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		30.00000	31	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		6,698.00000	6,574	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		17.00000	18	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		8,684.00000	8,561	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		205.00000	211	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		3,023.00000	2,904	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		75.00000	79	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		4,893.00000	4,772	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		16.00000	16	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		8,833.00000	8,709	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call		3,179.00000	3,297	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		46.00000	40	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		2,209.00000	2,324	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		76.00000	67	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		831.00000	876	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		699.00000	619	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		29.00000	30	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		6,897.00000	6,773	26.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	22.20	Call			15.00000	16	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			8,883.00000	8,759	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			3,082.00000	3,200	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			49.00000	43	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			2,112.00000	2,227	16.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			80.00000	70	16.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			29.00000	29	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			6,996.00000	6,872	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			14.00000	15	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			8,982.00000	8,858	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			3,130.00000	3,249	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			48.00000	42	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			2,160.00000	2,275	17.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			78.00000	68	17.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			1,355.00000	1,434	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			273.00000	227	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			29.00000	30	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			6,947.00000	6,823	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			15.00000	15	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			8,932.00000	8,808	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			77.00000	81	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			4,845.00000	4,724	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			30.00000	31	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			6,797.00000	6,674	26.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			16.00000	17	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			8,784.00000	8,660	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			230.00000	237	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			2,798.00000	2,680	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			88.00000	92	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			4,655.00000	4,535	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			18.00000	19	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			8,585.00000	8,462	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			3,911.00000	4,031	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			28.00000	24	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			2,936.00000	3,055	20.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			53.00000	48	20.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			1,978.00000	2,082	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			96.00000	75	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			34.00000	36	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			6,152.00000	6,029	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			23.00000	24	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			8,141.00000	8,017	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			35.00000	37	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			6,102.00000	5,980	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			24.00000	24	28.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.40	Put		8,091.00000	7,967	28.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,764.00000	3,884	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		31.00000	27	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		2,790.00000	2,908	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		57.00000	51	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		33.00000	35	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,301.00000	6,178	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		21.00000	22	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,289.00000	8,165	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		253.00000	261	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,620.00000	2,504	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		99.00000	103	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		4,467.00000	4,346	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		32.00000	34	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		6,400.00000	6,277	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		20.00000	21	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,388.00000	8,264	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		235.00000	243	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		2,753.00000	2,636	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		90.00000	94	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		4,608.00000	4,487	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		31.00000	33	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		6,549.00000	6,426	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		18.00000	19	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		8,536.00000	8,412	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		28.00000	29	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		7,046.00000	6,922	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		14.00000	14	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		9,031.00000	8,907	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		30.00000	31	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		6,748.00000	6,624	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		17.00000	17	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		8,734.00000	8,610	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call		4,105.00000	4,225	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put		23.00000	18	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call		37.00000	41	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put		5,955.00000	5,834	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call		25.00000	25	27.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put		7,942.00000	7,818	27.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call		35.00000	38	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put		6,053.00000	5,931	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call		24.00000	24	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put		8,042.00000	7,917	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call		4,057.00000	4,176	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put		24.00000	19	23.95	0.00	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			36.00000	39	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,004.00000	5,882	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			25.00000	25	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			7,992.00000	7,868	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			4,202.00000	4,322	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			19.00000	15	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			325.00000	336	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,143.00000	2,029	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			40.00000	43	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			5,857.00000	5,736	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			25.00000	25	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			7,843.00000	7,718	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			4,299.00000	4,420	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			17.00000	13	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			43.00000	46	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			5,760.00000	5,639	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			25.00000	26	27.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			7,743.00000	7,619	27.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			4,250.00000	4,371	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			18.00000	14	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			332.00000	344	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,100.00000	1,987	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			136.00000	138	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			3,903.00000	3,781	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			25.00000	25	27.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			7,793.00000	7,668	27.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			4,348.00000	4,469	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			15.00000	12	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			44.00000	47	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			5,711.00000	5,590	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			26.00000	26	27.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			7,693.00000	7,569	27.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			4,592.00000	4,715	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put			10.00000	8	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call			52.00000	55	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put			5,469.00000	5,348	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call			27.00000	27	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			7,444.00000	7,320	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			4,642.00000	4,764	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put			9.00000	7	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call			398.00000	413	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put			1,765.00000	1,656	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call			161.00000	165	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put			3,528.00000	3,408	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call			53.00000	57	24.77	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	18.70	Put			5,421.00000	5,300	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call			27.00000	27	27.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put			7,394.00000	7,270	27.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call			4,543.00000	4,665	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put			11.00000	8	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call			380.00000	394	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put			1,848.00000	1,737	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call			154.00000	157	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put			3,621.00000	3,500	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call			50.00000	53	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put			5,517.00000	5,396	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call			26.00000	27	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put			7,494.00000	7,370	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call			4,938.00000	5,061	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put			5.00000	4	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call			28.00000	29	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put			7,096.00000	6,972	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call			4,987.00000	5,110	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put			5.00000	3	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call			4,691.00000	4,813	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put			8.00000	6	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call			407.00000	423	20.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put			1,725.00000	1,616	20.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call			27.00000	27	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put			7,345.00000	7,220	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call			4,494.00000	4,616	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put			12.00000	9	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call			372.00000	385	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put			1,889.00000	1,778	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call			151.00000	154	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put			3,668.00000	3,547	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call			48.00000	52	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put			5,566.00000	5,445	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Call			26.00000	27	27.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put			7,544.00000	7,420	27.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Call			5,086.00000	5,210	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Put			4.00000	3	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Call			5,285.00000	5,409	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Put			3.00000	2	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Call			5,136.00000	5,260	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Put			4.00000	3	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Call			4,153.00000	4,273	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Put			21.00000	16	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Call			4,789.00000	4,912	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Put			7.00000	5	23.95	0.00	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			426.00000	443	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Put			1,644.00000	1,536	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Call			28.00000	28	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Put			7,245.00000	7,121	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Call			4,445.00000	4,567	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Put			13.00000	10	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Call			363.00000	376	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Put			1,931.00000	1,819	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Call			47.00000	50	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Put			5,614.00000	5,493	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Call			26.00000	26	27.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Put			7,593.00000	7,469	27.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Call			34.00000	35	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Put			6,201.00000	6,078	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Call			22.00000	23	28.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Put			8,190.00000	8,066	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.77100		11.53120		18.37	4,096,308.00	348	35,891.00
€ / R On 14/12/2009 Currency Future	6.95	Call			4,581.00000	4,821	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put			0.00000	0	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			284.00000	416	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			303.00000	195	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			264.00000	386	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			333.00000	215	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			109.00000	157	20.24	0.00	0	12,389.00
€ / R On 14/12/2009 Currency Future	12.20	Put			778.00000	586	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			6.00000	8	29.72	0.00	0	12,389.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,075.00000	2,837	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			336.00000	481	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			255.00000	160	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			424.00000	587	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			193.00000	116	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			524.00000	703	18.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			143.00000	82	18.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			560.00000	743	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			128.00000	72	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			596.00000	785	19.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			115.00000	64	19.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			673.00000	870	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			92.00000	49	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			634.00000	827	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			103.00000	56	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			490.00000	663	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			158.00000	92	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			394.00000	550	18.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.35	Put			213.00000	129	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			456.00000	625	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			175.00000	104	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			364.00000	515	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			233.00000	144	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			71.00000	102	21.49	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,040.00000	831	21.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			310.00000	448	18.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			278.00000	177	18.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			228.00000	329	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			397.00000	258	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			212.00000	303	18.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			431.00000	282	18.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			197.00000	282	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			466.00000	311	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			246.00000	357	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			364.00000	236	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			170.00000	244	19.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			539.00000	373	19.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			183.00000	262	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			502.00000	341	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			146.00000	211	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			615.00000	440	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			136.00000	196	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			655.00000	475	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			126.00000	182	19.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			695.00000	511	19.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			158.00000	227	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			576.00000	406	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			117.00000	169	20.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			736.00000	548	20.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			101.00000	146	20.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			820.00000	625	20.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			66.00000	95	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,085.00000	874	21.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			76.00000	109	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			995.00000	788	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			82.00000	118	21.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			950.00000	747	21.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			57.00000	82	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,176.00000	961	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			54.00000	77	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,222.00000	1,006	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			50.00000	71	22.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,269.00000	1,050	22.53	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	12.80	Call			47.00000	67	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,316.00000	1,096	22.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			36.00000	51	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,505.00000	1,280	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			28.00000	39	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,697.00000	1,468	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			22.00000	30	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,891.00000	1,659	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			25.00000	34	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,794.00000	1,563	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			23.00000	32	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,842.00000	1,611	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			23.00000	32	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,842.00000	1,611	25.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			16.00000	23	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,135.00000	1,902	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			15.00000	21	26.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,184.00000	1,950	26.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			17.00000	24	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,086.00000	1,853	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			18.00000	25	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,037.00000	1,804	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			20.00000	27	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			1,988.00000	1,756	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			18.00000	25	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,037.00000	1,804	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			21.00000	29	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			1,940.00000	1,708	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			13.00000	18	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,332.00000	2,097	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			26.00000	37	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,745.00000	1,516	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			5.00000	6	30.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,324.00000	3,085	30.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			15.00000	20	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,233.00000	1,999	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			12.00000	16	27.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,430.00000	2,195	27.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			10.00000	14	27.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,529.00000	2,293	27.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			9.00000	13	28.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,628.00000	2,392	28.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			8.00000	11	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,727.00000	2,490	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			25.00000	34	24.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.30	Put		1,794.00000	1,563	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		22.00000	30	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,891.00000	1,659	25.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		14.00000	19	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,283.00000	2,048	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		12.00000	17	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,381.00000	2,146	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		11.00000	15	27.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,480.00000	2,244	27.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		34.00000	48	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,553.00000	1,327	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		30.00000	42	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,649.00000	1,421	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		16.00000	23	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,135.00000	1,902	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		30.00000	42	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,649.00000	1,421	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		13.00000	18	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,332.00000	2,097	27.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		32.00000	45	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,600.00000	1,374	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		14.00000	19	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,283.00000	2,048	26.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		12.00000	17	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,381.00000	2,146	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		10.00000	13	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,579.00000	2,342	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		10.00000	14	27.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,529.00000	2,293	27.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		38.00000	54	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,457.00000	1,233	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		41.00000	58	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,410.00000	1,187	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		32.00000	45	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,600.00000	1,374	23.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		17.00000	24	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,086.00000	1,853	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		41.00000	58	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,410.00000	1,187	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		44.00000	62	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,363.00000	1,141	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		34.00000	48	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,553.00000	1,327	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		62.00000	88	21.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,130.00000	917	21.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.35	Call			88.00000	126	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			907.00000	705	20.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			57.00000	82	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,176.00000	961	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			94.00000	136	20.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			863.00000	665	20.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			82.00000	118	21.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			950.00000	747	21.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			62.00000	88	21.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,130.00000	917	21.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			924.00000	1,145	20.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			43.00000	24	20.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			6.00000	7	29.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,125.00000	2,886	29.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,109.00000	1,338	21.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			28.00000	17	21.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			5.00000	7	30.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,224.00000	2,986	30.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,988.00000	2,225	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			7.00000	4	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			3.00000	3	33.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,022.00000	3,782	33.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			1.00000	1	38.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,520.00000	5,280	38.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	43.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,019.00000	6,780	43.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,285.00000	2,523	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			4.00000	2	28.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			837.00000	1,049	19.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			56.00000	28	19.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			3.00000	4	32.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,722.00000	3,483	32.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			1.00000	1	37.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,220.00000	4,980	37.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	1	42.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,719.00000	6,480	42.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			109.00000	157	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			778.00000	586	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,434.00000	2,673	29.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			3.00000	2	29.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			969.00000	1,193	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			37.00000	22	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			4.00000	5	31.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,573.00000	3,334	31.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			1.00000	1	36.62	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	16.60	Put		5,070.00000	4,830	36.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		1.00000	1	41.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,569.00000	6,330	41.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,731.00000	3,971	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,733.00000	2,972	31.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		2.00000	1	31.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,741.00000	1,977	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		10.00000	6	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		795.00000	1,003	19.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		64.00000	32	19.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		5.00000	6	30.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,274.00000	3,035	30.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		2.00000	3	33.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,271.00000	4,032	33.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,831.00000	4,071	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		0.00000	0	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,833.00000	3,072	31.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		2.00000	1	31.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,840.00000	2,076	26.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		9.00000	5	26.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		880.00000	1,097	19.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		49.00000	26	19.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		5.00000	7	30.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,174.00000	2,936	30.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		2.00000	3	33.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,171.00000	3,932	33.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,881.00000	4,121	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,883.00000	3,122	31.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		2.00000	1	31.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,889.00000	2,126	26.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		8.00000	5	26.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		3.00000	3	33.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,121.00000	3,882	33.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,631.00000	3,871	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		0.00000	0	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,634.00000	2,872	30.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		2.00000	1	30.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,643.00000	1,878	25.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		12.00000	7	25.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		713.00000	914	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		81.00000	43	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		5.00000	6	30.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,373.00000	3,135	30.79	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	15.90	Call			2.00000	2	34.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,371.00000	4,131	34.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,531.00000	3,771	28.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	28.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,534.00000	2,772	30.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			3.00000	1	30.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,545.00000	1,780	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			14.00000	9	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			4.00000	5	31.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,473.00000	3,234	31.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			2.00000	2	34.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,471.00000	4,231	34.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,431.00000	3,671	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			0.00000	0	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,447.00000	1,681	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			16.00000	10	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			2.00000	2	34.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,571.00000	4,331	34.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,481.00000	3,721	28.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			0.00000	0	28.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,484.00000	2,723	29.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			3.00000	2	29.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,496.00000	1,730	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			15.00000	9	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			4.00000	5	31.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,523.00000	3,284	31.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			2.00000	2	34.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,521.00000	4,281	34.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,681.00000	3,921	27.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	27.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,683.00000	2,922	30.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			2.00000	1	30.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,692.00000	1,928	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			11.00000	7	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			753.00000	958	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			72.00000	37	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			2.00000	3	34.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,321.00000	4,082	34.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,781.00000	4,021	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			0.00000	0	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,783.00000	3,022	31.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			2.00000	1	31.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,791.00000	2,027	26.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			9.00000	6	26.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			2.00000	3	33.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.75	Put			4,221.00000	3,982	33.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,931.00000	4,171	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,933.00000	3,171	30.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			1.00000	0	30.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,939.00000	2,175	27.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			8.00000	4	27.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			3.00000	3	33.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,071.00000	3,832	33.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,931.00000	4,171	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			4,031.00000	4,271	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			0.00000	0	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			3,032.00000	3,271	30.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			1.00000	0	30.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			2,038.00000	2,275	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			6.00000	4	27.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			1,061.00000	1,289	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			30.00000	18	21.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			7.00000	9	29.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			2,975.00000	2,738	29.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			3.00000	3	32.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			3,972.00000	3,732	32.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,231.00000	4,471	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			0.00000	0	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,232.00000	3,471	29.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	0	29.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,236.00000	2,474	28.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			5.00000	3	28.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,253.00000	1,484	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			22.00000	13	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			8.00000	11	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,777.00000	2,540	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			3.00000	4	32.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,772.00000	3,533	32.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,331.00000	4,571	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	0	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,332.00000	3,571	29.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			0.00000	0	29.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,335.00000	2,573	29.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			4.00000	2	29.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,350.00000	1,583	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			18.00000	12	23.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			9.00000	12	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,678.00000	2,441	28.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.20	Call			4.00000	4	31.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,672.00000	3,433	31.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			1.00000	1	38.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,670.00000	5,430	38.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	46.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,669.00000	7,430	46.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			1.00000	1	38.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			5,770.00000	5,530	38.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	46.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			7,769.00000	7,530	46.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			4,131.00000	4,371	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			0.00000	0	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			3,132.00000	3,371	30.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			1.00000	0	30.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			2,137.00000	2,374	28.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			5.00000	3	28.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			1,157.00000	1,387	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			25.00000	16	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			3.00000	4	32.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			3,872.00000	3,633	32.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			1.00000	1	39.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			5,870.00000	5,630	39.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	1	47.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			7,869.00000	7,630	47.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			1.00000	1	39.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			5,970.00000	5,730	39.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	47.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			7,969.00000	7,730	47.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			1.00000	1	40.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,120.00000	5,880	40.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			0.00000	1	48.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,119.00000	7,880	48.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			1.00000	1	40.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,219.00000	5,980	40.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	1	48.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,219.00000	7,980	48.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	1	41.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,369.00000	6,130	41.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	48.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,369.00000	8,129	48.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	1	40.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,319.00000	6,080	40.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	1	48.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,319.00000	8,080	48.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			1.00000	1	39.92	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	17.60	Put		6,070.00000	5,830	39.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		1.00000	1	47.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,069.00000	7,830	47.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		4,281.00000	4,521	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		0.00000	0	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,282.00000	3,521	29.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		0.00000	0	29.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		1,301.00000	1,533	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		20.00000	12	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		1.00000	1	38.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,720.00000	5,480	38.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		1.00000	1	46.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,719.00000	7,480	46.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,181.00000	4,421	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		0.00000	0	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,182.00000	3,421	29.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		1.00000	0	29.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,186.00000	2,424	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		5.00000	3	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,205.00000	1,436	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		23.00000	15	22.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		3.00000	4	32.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		3,822.00000	3,583	32.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		1.00000	1	39.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		5,820.00000	5,580	39.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		1.00000	1	46.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,819.00000	7,580	46.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		4,081.00000	4,321	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		0.00000	0	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		3,082.00000	3,321	30.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		1.00000	0	30.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		2,087.00000	2,324	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		6.00000	3	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		3.00000	4	32.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		3,922.00000	3,683	32.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		1.00000	1	39.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		5,920.00000	5,680	39.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		1.00000	1	47.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		7,919.00000	7,680	47.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		1.00000	1	40.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,269.00000	6,030	40.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		0.00000	1	48.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,269.00000	8,030	48.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		1.00000	1	40.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,170.00000	5,930	40.25	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	19.70	Call		0.00000	1	48.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,169.00000	7,930	48.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call		4,431.00000	4,671	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put		0.00000	0	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call		1.00000	1	38.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put		5,570.00000	5,330	38.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	1	45.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put		7,569.00000	7,330	45.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call		4,381.00000	4,621	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put		0.00000	0	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call		3,381.00000	3,621	29.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put		0.00000	0	29.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call		2,385.00000	2,623	29.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put		4.00000	2	29.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call		1,398.00000	1,632	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put		17.00000	11	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call		4.00000	5	31.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put		3,623.00000	3,384	31.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call		1.00000	1	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put		5,620.00000	5,380	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	1	46.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put		7,619.00000	7,380	46.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call		4,481.00000	4,721	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put		0.00000	0	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call		1.00000	1	45.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put		7,519.00000	7,280	45.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call		4,531.00000	4,771	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put		0.00000	0	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call		1.00000	1	37.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put		5,470.00000	5,230	37.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call		1.00000	1	45.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put		7,469.00000	7,230	45.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call		3,581.00000	3,821	28.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		0.00000	0	28.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,584.00000	2,822	30.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		3.00000	1	30.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call		1,594.00000	1,829	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		13.00000	8	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		4.00000	5	30.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,423.00000	3,184	30.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		1.00000	1	37.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,420.00000	5,180	37.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		1.00000	1	45.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,419.00000	7,180	45.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.55	Call		3,981.00000	4,221	27.39	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	7.55	Put		0.00000	0	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Call		2,982.00000	3,221	30.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Put		1.00000	0	30.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Call		1,014.00000	1,241	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Put		32.00000	20	20.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Call		1.00000	1	39.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Put		6,020.00000	5,780	39.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Call		1.00000	1	47.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Put		8,019.00000	7,780	47.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.96590	11.72220		18.22	11,965,900.00	1,000	3,900.00
€ / R On 15/03/2010 Currency Future	11.95	Call		431.00000	532	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		659.00000	516	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		504.00000	626	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		532.00000	410	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		485.00000	602	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		563.00000	436	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call		549.00000	678	17.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put		477.00000	362	17.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		622.00000	762	17.52	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put		399.00000	296	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		702.00000	854	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		330.00000	238	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		730.00000	886	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		308.00000	220	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		760.00000	919	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		287.00000	203	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		821.00000	988	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		249.00000	172	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		790.00000	953	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		268.00000	187	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		853.00000	1,024	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		230.00000	158	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		674.00000	823	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		352.00000	257	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		648.00000	792	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		375.00000	276	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		597.00000	733	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		424.00000	317	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		572.00000	705	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		450.00000	339	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		526.00000	652	17.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		504.00000	386	17.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		466.00000	578	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		594.00000	462	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		448.00000	555	18.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.90	Put		626.00000	489	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		414.00000	512	18.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		692.00000	546	18.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		383.00000	474	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		761.00000	608	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		260.00000	321	19.77	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,138.00000	955	19.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		919.00000	1,097	16.75	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		197.00000	132	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		398.00000	492	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		726.00000	577	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		526.00000	652	17.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		504.00000	386	17.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		368.00000	455	18.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		796.00000	640	18.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		354.00000	438	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		832.00000	672	18.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		340.00000	421	18.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		868.00000	705	18.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,481.00000	3,722	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		9.00000	6	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,496.00000	2,734	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		23.00000	18	22.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,541.00000	1,766	18.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		69.00000	50	18.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		162.00000	197	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,690.00000	1,481	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		77.00000	95	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,604.00000	2,379	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		34.00000	43	24.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,562.00000	3,327	24.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		18.00000	22	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,546.00000	4,306	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,530.00000	3,772	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		8.00000	6	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,545.00000	2,783	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		22.00000	17	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,587.00000	1,813	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		64.00000	47	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		168.00000	205	21.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,645.00000	1,439	21.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		80.00000	99	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,558.00000	2,333	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		36.00000	45	24.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,513.00000	3,279	24.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.20	Call		19.00000	22	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,497.00000	4,257	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,629.00000	3,871	27.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		7.00000	5	27.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,643.00000	2,882	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		20.00000	16	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,679.00000	1,907	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		57.00000	41	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		180.00000	220	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,558.00000	1,354	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		87.00000	108	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,464.00000	2,242	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		38.00000	48	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,416.00000	3,183	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		20.00000	24	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,397.00000	4,158	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,679.00000	3,921	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		7.00000	5	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,692.00000	2,931	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		20.00000	15	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,726.00000	1,954	19.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		53.00000	39	19.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		885.00000	1,060	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		213.00000	144	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		186.00000	229	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,514.00000	1,313	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		90.00000	112	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,418.00000	2,196	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		40.00000	50	24.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,368.00000	3,134	24.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		20.00000	24	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,348.00000	4,108	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,580.00000	3,822	27.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		8.00000	6	27.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,594.00000	2,832	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		21.00000	16	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,633.00000	1,860	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		61.00000	44	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		174.00000	212	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,601.00000	1,396	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		83.00000	103	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,511.00000	2,287	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		37.00000	47	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,465.00000	3,231	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		19.00000	23	25.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.15	Put		4,447.00000	4,207	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,828.00000	4,070	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		6.00000	4	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,839.00000	3,079	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		17.00000	13	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,866.00000	2,098	19.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		44.00000	32	19.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		988.00000	1,178	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		166.00000	112	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		208.00000	256	20.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,386.00000	1,190	20.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		102.00000	126	22.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,280.00000	2,060	22.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		45.00000	57	24.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,223.00000	2,991	24.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		22.00000	26	25.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,199.00000	3,960	25.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,927.00000	4,169	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		5.00000	3	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,938.00000	3,177	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		16.00000	12	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,961.00000	2,195	20.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		39.00000	29	20.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,061.00000	1,265	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		139.00000	99	17.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		224.00000	276	20.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,302.00000	1,110	20.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		111.00000	134	22.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,189.00000	1,968	22.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		49.00000	61	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,127.00000	2,895	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		23.00000	28	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,100.00000	3,862	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,878.00000	4,119	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		5.00000	4	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,889.00000	3,128	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		16.00000	12	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,914.00000	2,147	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		41.00000	31	20.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,024.00000	1,222	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		152.00000	106	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		216.00000	265	20.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,343.00000	1,150	20.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		106.00000	130	22.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,234.00000	2,014	22.76	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	14.85	Call			47.00000	59	24.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,175.00000	2,943	24.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			22.00000	27	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,150.00000	3,911	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,729.00000	3,971	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			6.00000	5	28.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,741.00000	2,980	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			19.00000	14	24.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,772.00000	2,002	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			50.00000	36	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			193.00000	237	20.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,471.00000	1,271	20.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			94.00000	117	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,372.00000	2,151	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			42.00000	52	24.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,319.00000	3,086	24.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			21.00000	25	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,298.00000	4,059	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,778.00000	4,020	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			6.00000	4	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,790.00000	3,030	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			18.00000	14	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,819.00000	2,050	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			47.00000	34	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			953.00000	1,135	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			181.00000	120	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			200.00000	246	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,428.00000	1,230	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			98.00000	122	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,326.00000	2,106	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			43.00000	54	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,271.00000	3,039	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			21.00000	25	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,249.00000	4,010	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,977.00000	4,219	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			5.00000	3	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,987.00000	3,227	25.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			15.00000	11	25.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			2,009.00000	2,244	20.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			36.00000	28	20.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,099.00000	1,309	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			127.00000	93	17.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			232.00000	286	20.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,260.00000	1,070	20.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			116.00000	139	22.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.75	Put			2,143.00000	1,923	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			51.00000	64	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,079.00000	2,848	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			23.00000	29	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,051.00000	3,814	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			4,026.00000	4,268	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			4.00000	2	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			3,036.00000	3,276	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			14.00000	10	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			2,057.00000	2,293	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			35.00000	27	20.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,141.00000	1,354	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			119.00000	88	17.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			241.00000	297	20.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,219.00000	1,032	20.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			119.00000	144	22.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,097.00000	1,878	22.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			53.00000	66	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,031.00000	2,800	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			24.00000	31	25.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,002.00000	3,765	25.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			4,225.00000	4,467	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			3.00000	1	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			3,234.00000	3,474	26.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			11.00000	8	26.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			2,251.00000	2,488	21.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			29.00000	22	21.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,316.00000	1,534	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			93.00000	68	18.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			281.00000	347	19.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,058.00000	881	19.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			136.00000	165	21.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			1,914.00000	1,699	21.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			62.00000	78	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			2,840.00000	2,612	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			28.00000	36	24.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			3,806.00000	3,570	24.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,374.00000	4,617	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			2.00000	1	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,382.00000	3,623	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			10.00000	7	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,398.00000	2,635	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			26.00000	20	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,450.00000	1,673	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			78.00000	57	18.50	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	12.35	Call		315.00000	390	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		943.00000	774	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		151.00000	184	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		1,779.00000	1,568	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		70.00000	88	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,698.00000	2,472	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		32.00000	40	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,659.00000	3,424	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		12.00000	14	28.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,640.00000	5,398	28.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		5.00000	6	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,633.00000	7,390	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		11.00000	13	28.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,789.00000	5,547	28.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		5.00000	6	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,783.00000	7,540	32.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		4,126.00000	4,368	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		3.00000	2	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		3,135.00000	3,375	25.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		13.00000	9	25.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		2,154.00000	2,390	21.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		32.00000	25	21.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,228.00000	1,443	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		106.00000	78	17.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		128.00000	154	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,005.00000	1,788	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		26.00000	33	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		3,904.00000	3,667	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		11.00000	13	29.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		5,889.00000	5,647	29.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		5.00000	5	32.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		7,883.00000	7,639	32.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		11.00000	12	29.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		5,988.00000	5,746	29.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		5.00000	5	32.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		7,982.00000	7,739	32.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,878.00000	4,119	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		5.00000	4	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		10.00000	12	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,138.00000	5,896	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		4.00000	5	32.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,132.00000	7,889	32.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		10.00000	11	29.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,237.00000	5,995	29.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		4.00000	5	32.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.95	Put		8,232.00000	7,989	32.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		9.00000	10	30.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,387.00000	6,145	30.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		3.00000	4	32.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,381.00000	8,138	32.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		9.00000	11	30.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,337.00000	6,095	30.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		4.00000	4	32.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,331.00000	8,088	32.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		10.00000	12	29.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,088.00000	5,846	29.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		4.00000	5	32.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,082.00000	7,839	32.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,274.00000	4,517	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		2.00000	1	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,283.00000	3,524	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		11.00000	8	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,300.00000	2,537	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		28.00000	21	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,360.00000	1,580	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		88.00000	64	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		141.00000	171	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		1,869.00000	1,655	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		29.00000	37	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		3,757.00000	3,521	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		12.00000	13	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,739.00000	5,497	28.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		5.00000	6	32.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,733.00000	7,490	32.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,324.00000	4,567	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		2.00000	1	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,332.00000	3,573	26.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		10.00000	7	26.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,349.00000	2,586	22.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		27.00000	20	22.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,405.00000	1,626	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		83.00000	60	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		146.00000	177	21.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		1,824.00000	1,611	21.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		30.00000	38	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,708.00000	3,472	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		12.00000	13	28.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		5,690.00000	5,448	28.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		5.00000	6	31.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		7,683.00000	7,440	31.97	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	7.55	Call			4,175.00000	4,418	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			3.00000	2	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			3,184.00000	3,425	25.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			12.00000	9	25.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			2,203.00000	2,439	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			30.00000	23	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			1,272.00000	1,489	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			99.00000	73	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			132.00000	159	22.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			1,960.00000	1,744	22.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			27.00000	34	24.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			3,855.00000	3,618	24.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			11.00000	13	29.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			5,839.00000	5,597	29.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			5.00000	5	32.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			7,833.00000	7,590	32.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			11.00000	12	29.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,038.00000	5,796	29.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			5.00000	5	32.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,032.00000	7,789	32.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			9.00000	11	29.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,287.00000	6,045	29.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			4.00000	5	32.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,282.00000	8,039	32.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			10.00000	11	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,188.00000	5,945	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			4.00000	5	32.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,182.00000	7,939	32.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			4,076.00000	4,318	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			4.00000	2	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			3,086.00000	3,326	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			13.00000	10	25.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			2,106.00000	2,342	21.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			33.00000	26	21.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			1,184.00000	1,398	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			112.00000	83	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			123.00000	149	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,051.00000	1,833	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			25.00000	32	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			3,953.00000	3,716	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			11.00000	12	29.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			5,939.00000	5,696	29.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			5.00000	5	32.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			7,933.00000	7,689	32.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call			4,474.00000	4,717	28.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.25	Put		1.00000	1	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		12.00000	14	28.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		5,540.00000	5,298	28.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		5.00000	6	31.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		7,533.00000	7,290	31.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		4,424.00000	4,667	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		2.00000	1	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		3,431.00000	3,673	26.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		9.00000	7	26.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		2,447.00000	2,685	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		24.00000	19	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		1,495.00000	1,719	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		73.00000	53	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		156.00000	190	21.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		1,734.00000	1,524	21.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		33.00000	41	24.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		3,611.00000	3,376	24.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		12.00000	14	28.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		5,590.00000	5,348	28.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		5.00000	6	31.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		7,583.00000	7,340	31.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,573.00000	4,816	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		1.00000	1	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		13.00000	15	28.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,441.00000	5,199	28.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		6.00000	6	31.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,434.00000	7,191	31.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Call		4,523.00000	4,767	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Put		1.00000	1	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Call		13.00000	15	28.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Put		5,490.00000	5,249	28.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Call		6.00000	6	31.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Put		7,483.00000	7,240	31.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Call		4,623.00000	4,866	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Put		1.00000	0	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Call		13.00000	15	28.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Put		5,391.00000	5,149	28.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Call		6.00000	7	31.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Put		7,384.00000	7,141	31.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			12.15980	11.91190		18.19	48,639.20	4	791.00
€ / R On 14/06/2010 Currency Future	7.30	Call		4,616.00000	4,862	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Put		4.00000	2	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.95	Call		665.00000	783	17.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.95	Put		703.00000	573	17.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call		647.00000	760	17.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	12.00	Put		735.00000	600	17.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Call		706.00000	830	17.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Put		644.00000	520	17.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Call		728.00000	855	17.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Put		616.00000	495	17.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call		774.00000	906	17.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put		562.00000	446	17.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call		847.00000	988	17.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put		485.00000	378	17.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call		899.00000	1,046	17.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put		437.00000	336	17.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call		926.00000	1,076	16.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put		414.00000	316	16.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call		954.00000	1,107	16.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put		392.00000	297	16.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Call		982.00000	1,138	16.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Put		370.00000	279	16.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call		822.00000	960	17.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put		510.00000	400	17.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call		873.00000	1,017	17.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put		461.00000	357	17.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call		685.00000	806	17.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put		673.00000	546	17.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call		611.00000	716	18.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put		799.00000	657	18.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call		4,418.00000	4,663	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put		6.00000	4	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call		3,434.00000	3,677	23.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put		22.00000	18	23.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call		2,453.00000	2,695	19.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put		42.00000	35	19.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call		1,545.00000	1,751	16.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put		133.00000	92	16.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call		289.00000	334	20.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put		1,877.00000	1,674	20.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call		115.00000	129	24.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put		3,703.00000	3,469	24.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call		41.00000	39	25.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put		5,629.00000	5,379	25.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call		16.00000	16	27.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put		7,604.00000	7,357	27.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call		4,468.00000	4,713	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put		6.00000	3	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call		3,483.00000	3,727	23.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put		21.00000	17	23.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	9.45	Call		2,502.00000	2,744	19.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put		40.00000	34	19.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call		1,586.00000	1,794	16.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put		124.00000	85	16.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call		296.00000	343	20.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put		1,834.00000	1,633	20.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call		117.00000	132	24.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put		3,655.00000	3,422	24.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call		42.00000	41	25.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put		5,580.00000	5,331	25.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call		16.00000	17	27.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put		7,554.00000	7,307	27.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call		4,369.00000	4,614	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put		7.00000	4	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call		3,385.00000	3,628	23.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put		23.00000	18	23.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call		2,405.00000	2,646	19.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put		43.00000	36	19.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call		1,504.00000	1,709	16.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put		143.00000	99	16.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call		282.00000	326	21.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put		1,920.00000	1,716	21.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call		113.00000	126	24.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put		3,751.00000	3,516	24.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call		40.00000	38	25.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put		5,678.00000	5,428	25.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call		15.00000	16	27.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put		7,654.00000	7,406	27.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call		4,517.00000	4,763	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put		5.00000	3	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call		3,532.00000	3,776	23.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put		20.00000	16	23.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call		2,551.00000	2,793	19.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put		39.00000	33	19.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call		1,628.00000	1,838	16.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put		116.00000	78	16.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call		303.00000	352	20.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put		1,792.00000	1,592	20.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call		120.00000	135	24.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put		3,608.00000	3,375	24.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call		43.00000	42	25.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put		5,531.00000	5,282	25.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call		16.00000	17	27.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put		7,505.00000	7,257	27.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call		4,567.00000	4,812	24.67	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	7.35	Put		5.00000	3	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call		3,581.00000	3,826	23.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put		19.00000	16	23.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call		2,600.00000	2,842	19.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put		38.00000	32	19.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call		1,670.00000	1,882	16.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put		108.00000	72	16.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call		311.00000	361	20.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put		1,749.00000	1,551	20.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call		122.00000	138	24.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put		3,560.00000	3,328	24.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call		45.00000	44	25.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put		5,483.00000	5,234	25.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call		17.00000	17	27.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put		7,455.00000	7,207	27.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call		4,221.00000	4,465	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put		9.00000	6	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call		3,237.00000	3,480	22.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put		25.00000	21	22.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call		2,259.00000	2,499	18.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put		47.00000	39	18.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call		1,386.00000	1,584	16.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put		174.00000	124	16.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call		262.00000	303	21.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put		2,050.00000	1,843	21.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call		106.00000	118	24.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put		3,894.00000	3,659	24.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call		37.00000	34	25.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put		5,825.00000	5,574	25.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call		14.00000	16	27.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put		7,803.00000	7,556	27.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call		4,320.00000	4,564	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put		8.00000	5	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call		3,335.00000	3,579	22.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put		23.00000	19	22.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call		2,356.00000	2,597	18.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put		44.00000	37	18.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call		1,464.00000	1,667	16.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put		152.00000	107	16.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call		275.00000	318	21.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put		1,963.00000	1,758	21.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call		110.00000	123	24.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put		3,798.00000	3,564	24.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call		39.00000	36	25.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put		5,727.00000	5,477	25.50	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	19.60	Call		15.00000	16	27.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put		7,703.00000	7,456	27.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Call		3,631.00000	3,875	24.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Put		19.00000	15	24.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Call		2,649.00000	2,891	20.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Put		37.00000	31	20.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Call		1,712.00000	1,926	16.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Put		100.00000	66	16.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Call		319.00000	370	20.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Put		1,707.00000	1,510	20.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Call		125.00000	141	24.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Put		3,513.00000	3,281	24.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Call		46.00000	45	25.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Put		5,434.00000	5,185	25.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Call		17.00000	17	27.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Put		7,405.00000	7,158	27.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Call		4,123.00000	4,367	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Put		11.00000	7	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Call		3,139.00000	3,382	22.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Put		27.00000	22	22.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Call		2,162.00000	2,401	17.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Put		50.00000	41	17.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Call		1,309.00000	1,503	16.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Put		197.00000	143	16.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Call		250.00000	288	21.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Put		2,138.00000	1,928	21.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Call		102.00000	113	24.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Put		3,990.00000	3,754	24.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Call		35.00000	32	25.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Put		5,923.00000	5,672	25.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Call		14.00000	15	27.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Put		7,902.00000	7,655	27.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Call		4,074.00000	4,317	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Put		13.00000	8	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Call		3,090.00000	3,333	22.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Put		28.00000	23	22.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Call		2,113.00000	2,352	17.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Put		51.00000	43	17.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Call		1,272.00000	1,464	16.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Put		210.00000	154	16.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Call		245.00000	281	21.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Put		2,183.00000	1,971	21.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.85	Call		100.00000	111	25.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.85	Put		4,038.00000	3,801	25.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Call		34.00000	31	25.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	17.85	Put		5,972.00000	5,721	25.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Call		14.00000	15	28.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Put		7,952.00000	7,705	28.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Call		3,976.00000	4,219	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Put		14.00000	9	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Call		2,992.00000	3,235	21.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Put		30.00000	25	21.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Call		2,020.00000	2,255	17.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Put		58.00000	45	17.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Call		1,201.00000	1,386	16.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Put		239.00000	176	16.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Call		233.00000	268	21.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Put		2,271.00000	2,058	21.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Call		95.00000	107	25.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Put		4,134.00000	3,897	25.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.95	Call		33.00000	28	25.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.95	Put		6,071.00000	5,819	25.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.95	Call		13.00000	15	28.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.95	Put		8,051.00000	7,805	28.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.90	Call		4,026.00000	4,268	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.90	Put		14.00000	8	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.90	Call		3,041.00000	3,284	21.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.90	Put		29.00000	24	21.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.90	Call		2,065.00000	2,304	17.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.90	Put		53.00000	44	17.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.90	Call		1,235.00000	1,424	16.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.90	Put		223.00000	165	16.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.90	Call		239.00000	275	21.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.90	Put		2,227.00000	2,015	21.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.90	Call		98.00000	109	25.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.90	Put		4,086.00000	3,849	25.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.90	Call		33.00000	29	25.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.90	Put		6,021.00000	5,770	25.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.90	Call		13.00000	15	28.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.90	Put		8,001.00000	7,755	28.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.15	Call		0.00000	4,023	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.15	Put		0.00000	13	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.15	Call		0.00000	3,039	20.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.15	Put		0.00000	29	20.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.15	Call		0.00000	2,061	16.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.15	Put		0.00000	51	16.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.15	Call		0.00000	1,237	16.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.15	Put		0.00000	227	16.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.15	Call		0.00000	695	18.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.15	Put		0.00000	686	18.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	14.15	Call		0.00000	244	22.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.15	Put		0.00000	2,234	22.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.15	Call		0.00000	98	25.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.15	Put		0.00000	4,089	25.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.15	Call		0.00000	25	25.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.15	Put		0.00000	6,015	25.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.15	Call		0.00000	14	28.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.15	Put		0.00000	8,004	28.45	0.00	0	0.00
€ / R On 13/12/2010 Currency Future			12.53120	12.27650		18.45	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.25	Call		956.00000	1,082	17.95	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.25	Put		930.00000	801	17.95	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Call		975.00000	1,103	17.87	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Put		899.00000	772	17.87	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Call		1,037.00000	1,170	17.62	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Put		810.00000	689	17.62	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Call		4,107.00000	4,352	20.50	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Put		30.00000	21	20.50	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Call		3,128.00000	3,377	18.12	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Put		51.00000	46	18.12	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Call		2,223.00000	2,446	16.54	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Put		146.00000	115	16.54	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Call		1,471.00000	1,659	16.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Put		394.00000	328	16.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Call		475.00000	533	21.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Put		2,398.00000	2,202	21.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Call		264.00000	292	24.03	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Put		4,188.00000	3,961	24.03	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Call		164.00000	177	26.51	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Put		6,087.00000	5,846	26.51	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Call		106.00000	113	28.49	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Put		8,030.00000	7,782	28.49	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Call		3,470.00000	3,721	19.41	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Put		44.00000	39	19.41	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Call		2,529.00000	2,758	16.70	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Put		103.00000	77	16.70	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Call		1,714.00000	1,913	16.50	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Put		287.00000	232	16.50	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.85	Call		1,124.00000	1,267	17.28	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.85	Put		698.00000	586	17.28	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Call		758.00000	858	18.94	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Put		1,332.00000	1,177	18.94	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Call		385.00000	433	22.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Put		2,959.00000	2,752	22.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Call		223.00000	246	24.88	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Put		4,796.00000	4,565	24.88	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	18.85	Call			141.00000	153	27.21	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Put			6,714.00000	6,472	27.21	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Call			85.00000	95	28.82	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Put			8,659.00000	8,413	28.82	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.95	Call			3,372.00000	3,622	19.04	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.95	Put			46.00000	41	19.04	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.95	Call			2,440.00000	2,668	16.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.95	Put			114.00000	87	16.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.95	Call			1,642.00000	1,838	16.54	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.95	Put			316.00000	257	16.54	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.95	Call			1,080.00000	1,218	17.45	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.95	Put			753.00000	637	17.45	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.95	Call			730.00000	827	19.11	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.95	Put			1,404.00000	1,245	19.11	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.95	Call			374.00000	419	22.28	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.95	Put			3,047.00000	2,838	22.28	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.95	Call			217.00000	240	25.00	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.95	Put			4,891.00000	4,658	25.00	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.95	Call			138.00000	149	27.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.95	Put			6,811.00000	6,568	27.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.95	Call			82.00000	91	28.82	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.95	Put			8,756.00000	8,510	28.82	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.25	Call			4,059.00000	4,303	20.50	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.25	Put			33.00000	22	20.50	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.25	Call			3,079.00000	3,328	17.94	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.25	Put			53.00000	47	17.94	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.25	Call			2,180.00000	2,403	16.52	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.25	Put			153.00000	121	16.52	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.25	Call			1,438.00000	1,625	16.66	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.25	Put			412.00000	343	16.66	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.25	Call			467.00000	525	21.23	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.25	Put			2,441.00000	2,243	21.23	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.25	Call			261.00000	288	24.10	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.25	Put			4,234.00000	4,007	24.10	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.25	Call			162.00000	175	26.57	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.25	Put			6,135.00000	5,894	26.57	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.25	Call			105.00000	112	28.54	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.25	Put			8,079.00000	7,831	28.54	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.55	Call			0.00000	4,016	20.50	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.55	Put			0.00000	34	20.50	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.55	Call			0.00000	3,034	16.84	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.55	Put			0.00000	53	16.84	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.55	Call			0.00000	2,148	16.38	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.55	Put			0.00000	166	16.38	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.55	Call			0.00000	1,428	16.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 13/12/2010 Currency Future	11.55	Put			0.00000	447	16.78	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.55	Call			0.00000	963	18.45	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.55	Put			0.00000	982	18.45	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.55	Call			0.00000	477	21.72	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.55	Put			0.00000	2,496	21.72	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.55	Call			0.00000	267	24.52	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.55	Put			0.00000	4,286	24.52	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.55	Call			0.00000	164	26.93	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.55	Put			0.00000	6,183	26.93	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.55	Call			0.00000	105	28.82	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.55	Put			0.00000	8,124	28.82	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.39900		249.52200		0.00	0.00	0	10.00
AL7T On 04/02/2010 Index Future			322.70300		323.92000		0.00	0.00	0	24.00
ALBI On 05/11/2009 Index Future			294.47700		295.39400		0.00	783,308,820.00	266	529.00
ALBI On 04/02/2010 Index Future			299.69900		300.63400		0.00	836,160,210.00	279	422.00
ALBI On 06/05/2010 Index Future			305.16400		306.18500		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			310.74600		311.78500		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.94300		128.10300		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			130.21200		130.37500		0.00	0.00	0	0.00
CRD1 On 06/05/2010 Index Future			132.60600		132.77200		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			296.18100		297.09600		7.05	0.00	0	691.00
GOVI On 04/02/2010 jGovi			301.43350		302.36650		5.37	0.00	0	0.00
GOVI On 06/05/2010 jGovi			306.97500		307.92550		6.80	0.00	0	0.00
GOVI On 05/08/2010 jGovi			309.04600		309.04600		6.57	0.00	0	0.00
ILBI On 05/11/2009 Index Future			360.36500		360.78500		0.00	0.00	0	3.00
ILBI On 04/02/2010 Index Future			366.88200		367.31400		0.00	0.00	0	421.00
J153 On 31/08/2010 jSwap			6.96031		6.94829		15.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.95000		8.95000		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.74600		8.74600		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.77900		8.77900		15.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.07600		9.07600		15.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J204 On 21/12/2018 jSwap			9.04000		9.04000		15.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.06300		9.06300		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			7.34200		7.34200		0.22	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.15200		7.15200		0.26	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.31000		7.31000		0.33	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.60100		7.60100		0.36	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.93600		7.93600		0.38	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.88700		7.88700		2.38	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.11400		8.11400		2.63	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.80500		8.80500		5.19	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.93400		8.93400		5.41	0.00	0	0.00
JN10 On 05/11/2009 jNote			9.03900		9.03900		8.50	0.00	0	0.00
JN10 On 04/02/2010 jNote			9.10000		9.10000		8.73	0.00	0	0.00
JROD On 30/11/2009 jRod			6.83600		6.83600		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.04800		7.04800		0.00	0.00	0	0.00
JROD On 29/01/2010 jRod			7.04800		0.00000		0.00	0.00	0	0.00
JROD On 26/02/2010 jRod			7.04800		0.00000		0.00	0.00	0	0.00
JROD On 31/03/2010 jRod			7.04800		0.00000		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			285.09600		286.02500		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			290.15200		291.09900		0.00	0.00	0	0.00
OTH1 On 06/05/2010 Index Future			295.48600		296.45100		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.43900		7.43100		0.76	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	0	0.78	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			746.00000	753	0.78	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.57300		7.51300		1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			418.00000	312	1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			2.00000	1	1.50	0.00	0	0.00
R155 On 04/02/2010 Bond Future			7.61700		7.55700		0.00	0.00	0	31.00
R155 On 04/02/2010 Bond Future	7.50	Call			1,126.00000	1,064	0.00	0.00	0	0.00
R155 On 04/02/2010 Bond Future	7.50	Put			1,213.00000	1,241	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 05/11/2009 Bond Future			8.47600	8.41700		5.50	886,407.03	7,100	6,834.00
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		4,889.00000	5,195	5.42	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.57300	8.51000		5.50	901,675.58	7,100	5,291.00
R157 On 04/02/2010 Bond Future	7.75	Call		261.00000	208	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put		4,119.00000	4,378	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.64900	8.58200		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call		1,660.00000	1,498	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put		2,051.00000	2,208	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.69600	8.62500		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call		2,619.00000	2,433	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put		2,052.00000	2,189	5.34	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.06300	9.00400		11.25	1,167,909.63	10,031	7,621.00
R186 On 05/11/2009 Bond Future	9.00	Call		654.00000	235	11.25	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		692.00000	831	11.25	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call		56.00000	2	11.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put		2,504.00000	3,007	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		15,723.00000	16,280	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		12,893.00000	13,451	11.22	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.12000	9.05800		11.75	1,135,381.51	10,031	10,112.00
R186 On 04/02/2010 Bond Future	8.25	Call		455.00000	361	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		8,407.00000	8,891	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.16800	9.10500		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call		3,445.00000	3,145	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put		4,420.00000	4,699	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.20200	9.13700		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call		5,315.00000	4,967	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put		4,291.00000	4,534	12.22	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.53500	8.47600		5.25	50,667.80	486	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		4,112.00000	4,354	5.16	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.62200	8.55900		5.25	49,418.13	486	486.00
R201 On 04/02/2010 Bond Future	7.50	Call		72.00000	54	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		4,343.00000	4,572	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.69500	8.62700		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		1,263.00000	1,139	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		1,741.00000	1,871	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.74000	8.66800		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call		2,498.00000	2,335	5.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 05/08/2010 Bond Future	9.00	Put			1,319.00000	1,413	5.26	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.01500		8.95600		8.25	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	7.94	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,309.00000	8,628	7.94	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.10200		9.04000		7.75	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			234.00000	185	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,787.00000	5,064	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.17200		9.10700		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			1,889.00000	1,719	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,439.00000	2,602	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.22300		9.15400		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			2,957.00000	2,760	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,480.00000	2,626	7.90	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.02400		8.96500		9.00	150,261.55	1,552	2,477.00
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			9,184.00000	9,531	8.66	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.09900		9.03700		9.00	146,652.02	1,552	1,562.00
R204 On 04/02/2010 Bond Future	8.20	Call			273.00000	217	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,264.00000	5,565	8.68	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.16400		9.09900		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			2,088.00000	1,901	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,648.00000	2,826	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.21100		9.14400		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			3,313.00000	3,099	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,731.00000	2,885	9.17	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.59600		8.53700		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			3,584.00000	3,783	5.41	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.70000		8.63600		5.50	0.00	0	2.00
R206 On 04/02/2010 Bond Future	7.50	Call			111.00000	88	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,832.00000	4,013	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.79600		8.72700		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,502.00000	1,386	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,433.00000	1,524	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.86200		8.78700		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			1,938.00000	1,811	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,336.00000	1,421	4.81	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.17400		9.10500		10.00	53,849.81	600	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			10,388.00000	10,802	9.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 04/02/2010 Bond Future			9.24700		9.17500		10.00	52,617.14	600	600.00
R207 On 04/02/2010 Bond Future	8.25	Call			229.00000	175	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,912.00000	6,281	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.31300		9.23800		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			2,475.00000	2,238	9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,406.00000	2,601	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.36300		9.28500		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			3,747.00000	3,480	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,538.00000	2,712	10.20	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.18400		9.11500		10.50	419,221.26	5,004	120.00
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			9,070.00000	9,497	10.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.25300		9.18100		10.50	426,639.89	5,004	5,004.00
R208 On 04/02/2010 Bond Future	8.50	Call			455.00000	362	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,750.00000	5,094	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.31100		9.23700		10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			2,559.00000	2,315	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,481.00000	2,680	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.35500		9.27700		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			3,930.00000	3,651	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,626.00000	2,805	10.93	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.74200		8.69300		15.00	176,042.29	2,342	3,023.00
R209 On 05/11/2009 Bond Future	9.00	Call			2,465.00000	2,047	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			31.00000	10	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			10,851.00000	11,248	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			16,159.00000	16,557	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			13,442.00000	13,840	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			7,860.00000	7,462	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			8.77900		8.72800		14.75	179,151.64	2,342	1,800.00
R209 On 04/02/2010 Bond Future	7.50	Call			90.00000	68	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,205.00000	11,594	14.60	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			9,413.00000	9,016	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			185.00000	199	16.63	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.80700		8.75500		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			2,278.00000	2,083	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			4,375.00000	4,597	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.82400		8.77100		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			4,011.00000	3,773	15.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/08/2010 Bond Future	8.75	Put			4,179.00000	4,363	15.30	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			292.48400		293.38400		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			297.67000		298.58800		0.00	0.00	0	0.00
TRT1 On 06/05/2010 Index Future			303.14200		304.07800		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			7.18310		7.07230		16.78	71,831.00	10	13,213.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,522.00000	6,633	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			153.00000	213	17.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			181.00000	130	17.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			174.00000	245	17.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			152.00000	112	17.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			174.00000	245	17.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			152.00000	112	17.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			204.00000	280	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			132.00000	96	18.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			237.00000	316	18.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			114.00000	83	18.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			271.00000	354	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			99.00000	71	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			307.00000	393	18.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			85.00000	60	18.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			307.00000	393	18.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			85.00000	60	18.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			345.00000	434	19.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			73.00000	51	19.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call			384.00000	476	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put			62.00000	43	19.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			425.00000	520	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			53.00000	36	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			425.00000	520	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			53.00000	36	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			467.00000	564	20.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			45.00000	31	20.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			467.00000	564	20.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			45.00000	31	20.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			345.00000	434	19.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			73.00000	51	19.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call			600.00000	701	21.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put			27.00000	18	21.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			645.00000	748	21.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			23.00000	15	21.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			555.00000	655	20.76	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 14/12/2009 Currency Future	6.55	Put		32.00000	22	20.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		645.00000	748	21.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		23.00000	15	21.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		692.00000	796	21.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		20.00000	12	21.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		511.00000	609	20.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		38.00000	26	20.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		555.00000	655	20.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		32.00000	22	20.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		271.00000	354	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		99.00000	71	18.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		692.00000	796	21.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		20.00000	12	21.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		739.00000	843	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		16.00000	10	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		786.00000	892	22.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		14.00000	9	22.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		786.00000	892	22.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		14.00000	9	22.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		834.00000	940	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		12.00000	7	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		118.00000	155	16.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		246.00000	172	16.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		90.00000	119	17.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		318.00000	236	17.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		237.00000	316	18.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		114.00000	83	18.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		134.00000	183	17.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		212.00000	150	17.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		134.00000	183	17.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		212.00000	150	17.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		103.00000	136	17.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		281.00000	203	17.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		6,222.00000	6,333	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,722.00000	4,833	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		3,222.00000	3,333	25.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	25.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,723.00000	1,833	29.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		1.00000	0	29.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		7.00000	9	24.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,285.00000	1,176	24.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		1.00000	1	33.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		2,778.00000	2,668	33.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	42.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,278.00000	4,167	42.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	46.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		5,778.00000	5,667	46.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,472.00000	6,583	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,972.00000	5,083	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,472.00000	3,583	24.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	24.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,973.00000	2,083	30.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		0.00000	0	30.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		12.00000	15	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,040.00000	932	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	32.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,529.00000	2,418	32.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	41.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,028.00000	3,917	41.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	45.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,528.00000	5,417	45.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		5,022.00000	5,133	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,522.00000	3,633	24.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	24.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		2,022.00000	2,133	30.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		0.00000	0	30.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		14.00000	17	22.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		992.00000	884	22.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	32.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,479.00000	2,368	32.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	40.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		3,978.00000	3,867	40.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	45.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,478.00000	5,367	45.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		979.00000	1,087	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		7.00000	4	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		882.00000	989	22.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		10.00000	6	22.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		1,176.00000	1,285	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		3.00000	2	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		1,077.00000	1,186	24.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		5.00000	3	24.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		930.00000	1,038	23.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		8.00000	5	23.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		882.00000	989	22.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.20	Put		10.00000	6	22.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		1,028.00000	1,137	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		6.00000	4	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		739.00000	843	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		16.00000	10	21.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		1,126.00000	1,236	24.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		4.00000	3	24.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,722.00000	3,833	24.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	24.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,722.00000	2,833	26.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	26.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		0.00000	1	36.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,278.00000	3,167	36.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	45.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,278.00000	5,167	45.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	48.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,278.00000	7,167	48.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,622.00000	4,733	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,622.00000	3,733	24.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	24.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,622.00000	2,733	27.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	0	27.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,623.00000	1,734	29.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		1.00000	0	29.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		6.00000	7	25.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,384.00000	1,274	25.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		0.00000	0	37.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,378.00000	3,267	37.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	45.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,378.00000	5,267	45.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	48.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,378.00000	7,267	48.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,572.00000	4,683	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,572.00000	3,683	24.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	24.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,572.00000	2,683	27.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	0	27.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,573.00000	1,684	28.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		1.00000	1	28.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		6.00000	6	25.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,433.00000	1,323	25.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		0.00000	0	37.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,428.00000	3,317	37.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.50	Call			0.00000	0	45.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,428.00000	5,317	45.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	49.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,428.00000	7,317	49.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,522.00000	4,633	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,522.00000	2,633	27.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			0.00000	0	27.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,523.00000	1,634	28.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			1.00000	1	28.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			5.00000	6	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,483.00000	1,373	25.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			0.00000	0	37.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,478.00000	3,367	37.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	49.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,478.00000	7,367	49.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,472.00000	4,583	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,472.00000	2,583	27.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			0.00000	0	27.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,474.00000	1,584	27.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			1.00000	1	27.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			5.00000	5	25.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			1,532.00000	1,422	25.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			0.00000	0	38.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,528.00000	3,417	38.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	49.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,528.00000	7,417	49.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			4,422.00000	4,533	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			3,422.00000	3,533	24.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	24.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			2,422.00000	2,533	28.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			0.00000	0	28.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			1,424.00000	1,534	27.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			1.00000	1	27.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			4.00000	5	26.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			1,582.00000	1,472	26.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			0.00000	0	38.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			3,578.00000	3,467	38.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	45.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			5,578.00000	5,467	45.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	49.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			7,578.00000	7,467	49.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,672.00000	4,783	23.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,672.00000	3,783	24.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	24.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,672.00000	2,783	26.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		0.00000	0	26.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,673.00000	1,783	29.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		1.00000	0	29.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		7.00000	8	24.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,334.00000	1,225	24.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		0.00000	1	37.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,328.00000	3,217	37.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	45.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,328.00000	5,217	45.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	48.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,328.00000	7,217	48.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		4,372.00000	4,483	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		3,372.00000	3,483	24.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	24.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		2,372.00000	2,483	28.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		0.00000	0	28.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		1,374.00000	1,484	27.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		2.00000	1	27.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		4.00000	4	26.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		1,632.00000	1,521	26.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		0.00000	0	38.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		3,628.00000	3,517	38.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	46.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		5,628.00000	5,517	46.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	49.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		7,628.00000	7,517	49.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		4,322.00000	4,433	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		3,322.00000	3,433	24.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	24.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		2,322.00000	2,433	28.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		0.00000	0	28.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		1,324.00000	1,434	26.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		2.00000	1	26.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		4.00000	4	26.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		1,681.00000	1,571	26.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		0.00000	0	39.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		3,678.00000	3,567	39.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	46.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		5,678.00000	5,567	46.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	49.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			7,678.00000	7,567	49.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			4,172.00000	4,283	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			3,172.00000	3,283	25.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	25.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			2,172.00000	2,283	29.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			0.00000	0	29.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			3.00000	3	27.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			1,831.00000	1,720	27.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			0.00000	0	40.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			3,828.00000	3,717	40.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			0.00000	0	46.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			5,828.00000	5,717	46.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	49.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			7,828.00000	7,717	49.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			4,272.00000	4,383	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			3,272.00000	3,383	24.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	24.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			2,272.00000	2,383	28.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			0.00000	0	28.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			1,275.00000	1,385	26.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put			2.00000	2	26.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call			3.00000	4	27.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put			1,731.00000	1,621	27.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call			0.00000	0	39.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put			3,728.00000	3,617	39.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call			0.00000	0	46.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put			5,728.00000	5,617	46.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call			0.00000	0	49.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put			7,728.00000	7,617	49.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call			4,222.00000	4,333	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put			0.00000	0	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call			2,222.00000	2,333	29.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put			0.00000	0	29.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call			1,225.00000	1,335	25.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put			3.00000	2	25.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call			3.00000	3	27.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put			1,781.00000	1,670	27.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call			0.00000	0	39.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put			3,778.00000	3,667	39.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call			0.00000	0	49.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put			7,778.00000	7,667	49.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Call			4,072.00000	4,183	23.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.00	Put		0.00000	0	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Call		3,072.00000	3,183	25.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Put		0.00000	0	25.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Call		2,072.00000	2,183	30.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Put		0.00000	0	30.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Call		2.00000	3	28.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Put		1,930.00000	1,820	28.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Call		0.00000	0	40.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Put		3,928.00000	3,817	40.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Call		0.00000	0	46.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Put		5,928.00000	5,817	46.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Call		0.00000	0	49.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Put		7,928.00000	7,817	49.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Call		4,022.00000	4,133	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Put		0.00000	0	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Call		3,022.00000	3,133	25.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Put		0.00000	0	25.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Call		2.00000	2	28.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Put		1,980.00000	1,869	28.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Call		0.00000	0	47.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Put		5,978.00000	5,867	47.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.05	Call		0.00000	0	49.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.05	Put		7,978.00000	7,867	49.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.10	Call		3,972.00000	4,083	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.10	Put		0.00000	0	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.10	Call		2,972.00000	3,083	25.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.10	Put		0.00000	0	25.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.10	Call		2.00000	2	29.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.10	Put		2,030.00000	1,919	29.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.10	Call		0.00000	0	47.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.10	Put		6,028.00000	5,917	47.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.10	Call		0.00000	0	49.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.10	Put		8,028.00000	7,917	49.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.20	Call		0.00000	3,983	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.20	Put		0.00000	0	23.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.20	Call		0.00000	2,983	25.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.20	Put		0.00000	0	25.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.20	Call		0.00000	1,983	31.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.20	Put		0.00000	0	31.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.20	Call		0.00000	2	29.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.20	Put		0.00000	2,019	29.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.20	Call		0.00000	0	41.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.20	Put		0.00000	4,017	41.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.20	Call		0.00000	0	47.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.20	Put		0.00000	6,017	47.52	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	15.20	Call		0.00000	0	49.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.20	Put		0.00000	8,017	49.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			7.23300	7.12170		16.91	0.00	0	8,210.00
ZAAD On 15/03/2010 Currency Future	7.15	Call		279.00000	336	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.15	Put		308.00000	253	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		300.00000	362	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		278.00000	229	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Call		326.00000	390	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Put		254.00000	207	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		353.00000	420	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		231.00000	187	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		381.00000	450	16.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		209.00000	167	16.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		411.00000	483	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		189.00000	150	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		442.00000	516	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		170.00000	133	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		474.00000	551	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		153.00000	118	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		508.00000	587	16.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		136.00000	104	16.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		543.00000	624	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		121.00000	91	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		543.00000	624	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		121.00000	91	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		474.00000	551	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		153.00000	118	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		655.00000	743	16.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		83.00000	60	16.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		695.00000	784	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		73.00000	51	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		617.00000	702	16.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		95.00000	69	16.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		617.00000	702	16.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		95.00000	69	16.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		735.00000	827	16.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		64.00000	44	16.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		579.00000	662	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		108.00000	79	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		777.00000	870	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		55.00000	37	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		863.00000	959	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		41.00000	26	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		951.00000	1,053	16.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		30.00000	20	16.97	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	6.15	Call		997.00000	1,101	17.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		25.00000	18	17.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		907.00000	1,005	16.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		35.00000	22	16.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		819.00000	914	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		48.00000	31	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		1,091.00000	1,198	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		19.00000	15	18.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		1,139.00000	1,247	18.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		18.00000	14	18.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		1,043.00000	1,150	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		21.00000	17	17.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		951.00000	1,053	16.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		30.00000	20	16.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		863.00000	959	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		41.00000	26	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,722.00000	4,833	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,722.00000	3,833	23.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	0	23.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,722.00000	2,834	28.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		1.00000	1	28.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,728.00000	1,838	22.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		6.00000	5	22.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		52.00000	59	21.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,330.00000	1,226	21.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		6.00000	7	27.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,284.00000	3,174	27.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		1.00000	1	31.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,280.00000	5,168	31.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		0.00000	1	36.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,279.00000	7,168	36.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,622.00000	4,733	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,622.00000	3,733	24.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		0.00000	0	24.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,623.00000	2,734	28.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		1.00000	1	28.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,629.00000	1,739	22.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		7.00000	6	22.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		46.00000	53	21.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,425.00000	1,320	21.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		5.00000	6	27.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,384.00000	3,273	27.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		1.00000	1	32.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,379.00000	5,268	32.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		0.00000	1	36.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,379.00000	7,268	36.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,572.00000	4,683	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,572.00000	3,683	24.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		0.00000	0	24.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,573.00000	2,684	28.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		1.00000	1	28.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,580.00000	1,690	21.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		8.00000	7	21.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		44.00000	50	21.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,472.00000	1,367	21.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		5.00000	6	27.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,434.00000	3,323	27.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		1.00000	1	32.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,429.00000	5,318	32.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		0.00000	0	36.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,429.00000	7,317	36.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,522.00000	4,633	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,522.00000	3,633	25.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		0.00000	0	25.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,523.00000	2,634	27.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		1.00000	1	27.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,530.00000	1,640	21.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		9.00000	7	21.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		41.00000	47	21.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		1,520.00000	1,414	21.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		5.00000	6	27.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,483.00000	3,373	27.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		1.00000	1	32.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,479.00000	5,368	32.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		0.00000	0	36.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,479.00000	7,367	36.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,530.00000	1,640	21.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		9.00000	7	21.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		4,422.00000	4,533	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		3,422.00000	3,533	25.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		0.00000	0	25.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		2,423.00000	2,534	27.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		2.00000	1	27.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,432.00000	1,541	20.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		10.00000	8	20.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.70	Call			37.00000	42	22.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			1,615.00000	1,509	22.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			5.00000	5	27.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			3,583.00000	3,472	27.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			1.00000	1	32.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			5,579.00000	5,468	32.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			0.00000	0	37.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			7,579.00000	7,467	37.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			4,472.00000	4,583	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			3,472.00000	3,583	25.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			0.00000	0	25.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			2,473.00000	2,584	27.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			1.00000	1	27.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			1,481.00000	1,591	20.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			10.00000	8	20.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			39.00000	44	22.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			1,567.00000	1,461	22.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			5.00000	5	27.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			3,533.00000	3,422	27.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			1.00000	1	32.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			5,529.00000	5,418	32.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			0.00000	0	36.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			7,529.00000	7,417	36.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,672.00000	4,783	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,672.00000	3,783	24.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			0.00000	0	24.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,673.00000	2,784	28.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			1.00000	1	28.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,678.00000	1,789	22.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			7.00000	6	22.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			49.00000	56	21.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,377.00000	1,273	21.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			6.00000	6	27.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,334.00000	3,223	27.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			1.00000	1	31.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,329.00000	5,218	31.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			0.00000	1	36.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,329.00000	7,218	36.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call			4,372.00000	4,483	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put			0.00000	0	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call			3,372.00000	3,483	26.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			0.00000	0	26.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call			2,373.00000	2,484	26.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.75	Put		2.00000	1	26.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,383.00000	1,492	20.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		11.00000	9	20.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		35.00000	39	22.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		1,663.00000	1,556	22.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		4.00000	5	28.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		3,633.00000	3,522	28.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	1	32.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		5,629.00000	5,518	32.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		0.00000	0	37.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		7,629.00000	7,517	37.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		4,272.00000	4,383	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		3,272.00000	3,383	27.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		0.00000	0	27.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		2,274.00000	2,385	26.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		2.00000	2	26.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		1,285.00000	1,394	19.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		14.00000	11	19.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		32.00000	35	22.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		1,760.00000	1,652	22.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		4.00000	5	28.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		3,732.00000	3,622	28.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		1.00000	1	32.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		5,729.00000	5,618	32.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		0.00000	0	37.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		7,729.00000	7,617	37.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		4,172.00000	4,283	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		3,172.00000	3,283	27.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		0.00000	0	27.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		2,174.00000	2,285	25.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		3.00000	2	25.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		1,188.00000	1,296	18.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		16.00000	13	18.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		29.00000	32	23.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		1,857.00000	1,749	23.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		4.00000	4	28.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		3,832.00000	3,721	28.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		1.00000	1	33.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		5,829.00000	5,718	33.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		0.00000	0	37.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		7,829.00000	7,717	37.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		4,222.00000	4,333	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	22.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.90	Call			3,222.00000	3,333	27.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			0.00000	0	27.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			2,224.00000	2,335	25.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			2.00000	2	25.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			1,236.00000	1,345	19.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			15.00000	12	19.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			30.00000	33	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			1,808.00000	1,700	23.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			4.00000	4	28.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			3,782.00000	3,671	28.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			1.00000	1	32.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			5,779.00000	5,668	32.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			0.00000	0	37.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			7,779.00000	7,667	37.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			4,322.00000	4,433	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			3,322.00000	3,433	26.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put			0.00000	0	26.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			2,324.00000	2,435	26.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put			2.00000	2	26.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call			1,334.00000	1,443	19.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put			12.00000	10	19.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call			33.00000	37	22.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put			1,712.00000	1,604	22.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call			4.00000	5	28.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put			3,683.00000	3,572	28.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call			1.00000	1	32.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put			5,679.00000	5,568	32.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call			0.00000	0	37.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put			7,679.00000	7,567	37.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Call			4,122.00000	4,233	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Put			0.00000	0	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Call			3,122.00000	3,233	28.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Put			0.00000	0	28.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Call			2,125.00000	2,235	25.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Put			3.00000	2	25.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Call			27.00000	30	23.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Put			1,906.00000	1,797	23.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Call			4.00000	4	28.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Put			3,882.00000	3,771	28.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Call			1.00000	1	33.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Put			5,879.00000	5,768	33.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Call			0.00000	0	37.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Put			7,879.00000	7,767	37.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Call			4,072.00000	4,183	22.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.05	Put		0.00000	0	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Call		3,072.00000	3,183	28.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Put		0.00000	0	28.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Call		2,075.00000	2,186	25.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Put		3.00000	3	25.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Call		26.00000	29	23.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Put		1,954.00000	1,846	23.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Call		3.00000	4	28.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Put		3,932.00000	3,821	28.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Call		1.00000	1	33.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Put		5,929.00000	5,818	33.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Call		0.00000	0	37.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Put		7,929.00000	7,817	37.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Call		4,022.00000	4,133	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Put		0.00000	0	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Call		3,022.00000	3,133	28.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Put		0.00000	0	28.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.10	Call		2,025.00000	2,136	24.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.10	Put		4.00000	3	24.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.10	Call		25.00000	27	23.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.10	Put		2,003.00000	1,894	23.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.10	Call		3.00000	4	28.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.10	Put		3,982.00000	3,871	28.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Call		1.00000	1	33.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Put		5,979.00000	5,868	33.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Call		0.00000	0	38.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Put		7,979.00000	7,867	38.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.15	Call		3,972.00000	4,083	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.15	Put		0.00000	0	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.15	Call		2,972.00000	3,083	29.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.15	Put		0.00000	0	29.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.15	Call		1,976.00000	2,086	24.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.15	Put		4.00000	3	24.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.15	Call		23.00000	26	23.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.15	Put		2,052.00000	1,943	23.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.15	Call		3.00000	4	29.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.15	Put		4,031.00000	3,921	29.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.15	Call		1.00000	1	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.15	Put		6,029.00000	5,918	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.15	Call		0.00000	0	38.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.15	Put		8,029.00000	7,917	38.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.25	Call		0.00000	3,983	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.25	Put		0.00000	0	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.25	Call		0.00000	2,983	29.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.25	Put		0.00000	0	29.78	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	5.25	Call			0.00000	1,987	23.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.25	Put			0.00000	4	23.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.25	Call			0.00000	286	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.25	Put			0.00000	303	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.25	Call			0.00000	23	24.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.25	Put			0.00000	2,040	24.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.25	Call			0.00000	3	29.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.25	Put			0.00000	4,020	29.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.25	Call			0.00000	1	33.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.25	Put			0.00000	6,018	33.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.25	Call			0.00000	0	38.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.25	Put			0.00000	8,017	38.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			7.27330		7.16210		16.94	0.00	0	1,250.00
ZAAD On 14/06/2010 Currency Future	7.20	Call			367.00000	418	16.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.20	Put			405.00000	345	16.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.15	Call			387.00000	442	16.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.15	Put			375.00000	319	16.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Call			409.00000	467	16.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Put			347.00000	294	16.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Call			457.00000	520	16.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Put			295.00000	247	16.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Call			483.00000	548	16.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Put			271.00000	225	16.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call			510.00000	578	16.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put			248.00000	204	16.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Call			538.00000	608	16.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Put			226.00000	185	16.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Call			567.00000	640	16.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put			205.00000	167	16.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call			598.00000	673	16.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put			186.00000	149	16.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call			696.00000	778	15.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put			134.00000	105	15.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call			731.00000	816	15.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put			119.00000	92	15.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call			662.00000	742	15.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put			150.00000	119	15.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call			767.00000	854	15.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put			105.00000	81	15.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call			629.00000	707	15.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put			167.00000	133	15.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call			4,662.00000	4,773	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put			0.00000	0	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call			3,662.00000	3,774	29.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put			0.00000	0	29.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,665.00000	2,776	25.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		3.00000	3	25.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,677.00000	1,786	19.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		15.00000	13	19.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		109.00000	122	21.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,447.00000	1,349	21.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		16.00000	19	24.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,354.00000	3,245	24.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		4.00000	4	27.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,342.00000	5,231	27.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		2.00000	2	31.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put		7,339.00000	7,228	31.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call		4,612.00000	4,723	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put		0.00000	0	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call		3,612.00000	3,724	29.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put		0.00000	0	29.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call		2,616.00000	2,726	25.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put		4.00000	3	25.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,628.00000	1,737	19.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put		16.00000	14	19.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		105.00000	117	21.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		1,493.00000	1,394	21.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		15.00000	18	24.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,403.00000	3,294	24.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call		4.00000	4	27.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put		5,392.00000	5,281	27.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		1.00000	2	31.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put		7,389.00000	7,278	31.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,562.00000	4,673	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,562.00000	3,674	28.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		0.00000	0	28.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,566.00000	2,677	24.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		4.00000	3	24.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		1,579.00000	1,688	19.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		17.00000	15	19.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		101.00000	113	21.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		1,539.00000	1,439	21.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		14.00000	17	24.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		3,452.00000	3,343	24.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		4.00000	4	27.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,442.00000	5,331	27.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call		1.00000	2	31.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		7,439.00000	7,328	31.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call		4,512.00000	4,623	30.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	2.65	Put		0.00000	0	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call		3,513.00000	3,624	28.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put		0.00000	0	28.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call		2,516.00000	2,627	24.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put		4.00000	4	24.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call		1,531.00000	1,640	18.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put		19.00000	16	18.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call		97.00000	108	21.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put		1,585.00000	1,485	21.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call		14.00000	16	24.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,502.00000	3,393	24.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call		4.00000	4	28.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,491.00000	5,381	28.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call		1.00000	2	31.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put		7,489.00000	7,378	31.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call		4,362.00000	4,473	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put		0.00000	0	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call		3,363.00000	3,474	28.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put		1.00000	1	28.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call		2,368.00000	2,478	23.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put		5.00000	5	23.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call		1,385.00000	1,493	17.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put		23.00000	20	17.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call		87.00000	97	22.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put		1,725.00000	1,623	22.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call		12.00000	14	24.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put		3,650.00000	3,540	24.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call		3.00000	4	28.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put		5,641.00000	5,530	28.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call		1.00000	1	31.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put		7,639.00000	7,528	31.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call		4,262.00000	4,373	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put		0.00000	0	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call		3,263.00000	3,374	27.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put		1.00000	1	27.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call		2,268.00000	2,379	23.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put		6.00000	5	23.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call		1,288.00000	1,396	17.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put		26.00000	23	17.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call		81.00000	90	22.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put		1,819.00000	1,717	22.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call		10.00000	12	24.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put		3,748.00000	3,639	24.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call		3.00000	4	28.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put		5,741.00000	5,630	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
ZAAD On 14/06/2010 Currency Future	14.90	Call		1.00000	1	31.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put		7,739.00000	7,628	31.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call		4,412.00000	4,523	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put		0.00000	0	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call		3,413.00000	3,524	28.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put		1.00000	0	28.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call		2,417.00000	2,528	23.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put		5.00000	4	23.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call		1,433.00000	1,542	18.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put		21.00000	19	18.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call		90.00000	100	22.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put		1,678.00000	1,577	22.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call		12.00000	14	24.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put		3,600.00000	3,491	24.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call		3.00000	4	28.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put		5,591.00000	5,480	28.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call		1.00000	1	31.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put		7,589.00000	7,478	31.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Call		4,312.00000	4,423	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Put		0.00000	0	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Call		3,313.00000	3,424	28.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Put		1.00000	1	28.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Call		2,318.00000	2,428	23.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Put		6.00000	5	23.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Call		1,337.00000	1,445	17.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Put		24.00000	21	17.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Call		84.00000	93	22.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Put		1,772.00000	1,670	22.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Call		11.00000	13	24.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Put		3,699.00000	3,590	24.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Call		3.00000	4	28.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Put		5,691.00000	5,580	28.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Call		1.00000	1	31.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Put		7,689.00000	7,578	31.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Call		4,212.00000	4,323	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Put		0.00000	0	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Call		3,213.00000	3,324	27.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Put		1.00000	1	27.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Call		2,219.00000	2,329	22.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Put		7.00000	6	22.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Call		1,240.00000	1,348	16.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Put		28.00000	25	16.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Call		78.00000	87	22.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Put		1,866.00000	1,763	22.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Call		10.00000	12	25.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	10.95	Put		3,798.00000	3,688	25.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Call		3.00000	3	28.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Put		5,791.00000	5,680	28.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Call		1.00000	1	31.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Put		7,789.00000	7,678	31.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Call		4,162.00000	4,273	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Put		0.00000	0	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Call		3,163.00000	3,274	27.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Put		1.00000	1	27.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Call		2,169.00000	2,280	22.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Put		7.00000	6	22.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Call		1,192.00000	1,300	16.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Put		30.00000	26	16.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Call		76.00000	84	22.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Put		1,913.00000	1,810	22.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Call		9.00000	11	25.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Put		3,847.00000	3,738	25.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Call		3.00000	3	28.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Put		5,841.00000	5,730	28.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Call		1.00000	1	31.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Put		7,839.00000	7,728	31.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Call		4,062.00000	4,173	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Put		0.00000	0	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Call		3,064.00000	3,175	27.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Put		2.00000	1	27.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Call		2,071.00000	2,181	21.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Put		9.00000	7	21.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Call		1,097.00000	1,204	16.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Put		35.00000	30	16.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Call		71.00000	78	23.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Put		2,009.00000	1,905	23.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Call		8.00000	10	25.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Put		3,946.00000	3,837	25.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Call		3.00000	3	28.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Put		5,941.00000	5,830	28.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Call		1.00000	1	31.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Put		7,939.00000	7,828	31.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Call		4,012.00000	4,123	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Put		0.00000	0	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Call		3,014.00000	3,125	27.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Put		2.00000	1	27.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Call		2,021.00000	2,131	21.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Put		9.00000	8	21.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Call		1,050.00000	1,156	15.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Put		38.00000	33	15.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	9.15	Call			68.00000	76	23.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.15	Put			2,056.00000	1,952	23.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Call			8.00000	9	25.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Put			3,996.00000	3,886	25.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Call			3.00000	3	29.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Put			5,991.00000	5,880	29.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Call			1.00000	1	31.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Put			7,989.00000	7,878	31.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.20	Call			3,962.00000	4,073	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.20	Put			0.00000	0	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.20	Call			2,964.00000	3,075	26.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.20	Put			2.00000	2	26.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.20	Call			1,972.00000	2,082	21.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.20	Put			10.00000	9	21.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.20	Call			1,006.00000	1,108	15.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.20	Put			44.00000	35	15.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.20	Call			65.00000	73	23.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.20	Put			2,103.00000	2,000	23.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.20	Call			8.00000	9	25.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.20	Put			4,046.00000	3,936	25.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.20	Call			3.00000	3	29.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.20	Put			6,041.00000	5,930	29.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.20	Call			1.00000	1	32.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.20	Put			8,039.00000	7,928	32.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.25	Call			0.00000	4,023	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.25	Put			0.00000	0	30.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.25	Call			0.00000	3,025	26.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.25	Put			0.00000	2	26.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.25	Call			0.00000	2,033	21.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.25	Put			0.00000	9	21.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.25	Call			0.00000	1,061	15.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.25	Put			0.00000	38	15.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.25	Call			0.00000	396	16.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.25	Put			0.00000	373	16.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.25	Call			0.00000	71	23.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.25	Put			0.00000	2,048	23.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.25	Call			0.00000	8	25.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.25	Put			0.00000	3,985	25.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.25	Call			0.00000	3	29.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.25	Put			0.00000	5,980	29.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.25	Call			0.00000	1	32.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.25	Put			0.00000	7,978	32.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
Total for Derivatives:								1,832,834,975.46	79,949	1,058,370.00

Grand Total: 1,832,834,975.46 79,949 1,058,370.00