



Daily MTM Report

Daily summary for 11/11/2009

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			7.34900	7.34700			0.00	0	0.00
R155 On 31/08/2011 Bond			7.34500	7.34500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.28000	8.28000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.88000	8.88500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.35000	8.35000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.85000	8.83000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.85500	8.84000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.41000	8.40500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.01000	9.01000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.01000	9.01000			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			8.54000	8.54500			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.39810	7.45390		19.47	139,025,095.20	18,792	353,972.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		295.00000	259	19.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		91.00000	111	19.96	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		172.00000	151	19.72	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		168.00000	203	19.72	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		132.00000	115	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		228.00000	267	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		87.00000	76	20.99	7,600,000.00	100	1,100.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		333.00000	378	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		42.00000	37	22.25	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		538.00000	589	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		132.00000	115	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		228.00000	267	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		261.00000	228	19.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		107.00000	130	19.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		115.00000	101	20.48	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		261.00000	302	20.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		100.00000	87	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		296.00000	339	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		31.00000	28	22.75	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		627.00000	679	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		75.00000	66	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		371.00000	418	21.24	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		11.00000	10	24.52	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		957.00000	1,012	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		42.00000	37	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		538.00000	589	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,154.00000	4,098	42.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	42.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		172.00000	151	19.72	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		168.00000	203	19.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		151.00000	132	19.97	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		197.00000	234	19.97	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		65.00000	57	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		411.00000	459	21.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.15	Call			23.00000	21	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			719.00000	773	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			65.00000	57	21.49	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			411.00000	459	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			56.00000	49	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			452.00000	501	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			0.00000	0	32.71	0.00	0	10,191.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,446.00000	2,502	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			36.00000	32	22.50	0.00	0	2,670.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			582.00000	634	22.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			49.00000	43	22.00	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			495.00000	545	22.00	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			491.00000	445	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			37.00000	46	20.79	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			229.00000	199	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			125.00000	151	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			369.00000	328	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			65.00000	80	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			331.00000	293	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			77.00000	95	20.13	0.00	0	5,100.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			199.00000	172	19.47	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			145.00000	174	19.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			17.00000	15	23.77	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			813.00000	867	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			75.00000	66	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			371.00000	418	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			13.00000	12	24.27	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			909.00000	963	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			87.00000	76	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			333.00000	378	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1.00000	1	28.57	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,747.00000	1,803	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	44.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,746.00000	4,802	44.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	48.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,946.00000	6,002	48.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	50.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,146.00000	7,202	50.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			3.00000	3	27.05	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,449.00000	1,505	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			27.00000	24	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			673.00000	726	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			20.00000	18	23.51	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			766.00000	820	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			20.00000	18	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 14/12/2009 Currency Future	8.20	Put			766.00000	820	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	47.16	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,546.00000	5,602	47.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			0.00000	0	36.78	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,096.00000	3,152	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	44.95	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,846.00000	4,902	44.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			31.00000	28	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			627.00000	679	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			4.00000	3	26.55	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,350.00000	1,405	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			5.00000	4	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,251.00000	1,306	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			15.00000	13	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			861.00000	915	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			8.00000	8	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			1,055.00000	1,109	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			7.00000	7	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,103.00000	1,159	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			10.00000	9	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			1,006.00000	1,061	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			15.00000	13	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			861.00000	915	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			10.00000	9	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			1,006.00000	1,061	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			13.00000	12	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			909.00000	963	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1.00000	1	30.21	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			2,047.00000	2,103	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			7.00000	7	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,103.00000	1,159	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			6.00000	6	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,153.00000	1,208	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			6.00000	6	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,153.00000	1,208	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			4.00000	4	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,300.00000	1,356	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			6.00000	5	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,202.00000	1,257	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			3.00000	2	27.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,499.00000	1,554	27.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			3.00000	3	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,449.00000	1,505	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			3.00000	3	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,399.00000	1,455	26.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.70	Call		5.00000	4	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		1,251.00000	1,306	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		2.00000	2	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		1,548.00000	1,604	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		2.00000	1	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		1,698.00000	1,753	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		1.00000	1	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,847.00000	1,903	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		1.00000	1	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		1,947.00000	2,003	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		1.00000	1	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,997.00000	2,053	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		1.00000	1	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,847.00000	1,903	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		1.00000	1	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		2,097.00000	2,153	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		1.00000	1	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,997.00000	2,053	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		0.00000	0	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		2,347.00000	2,402	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		0.00000	0	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,696.00000	2,752	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		0.00000	0	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		2,546.00000	2,602	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		0.00000	0	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		2,397.00000	2,452	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		0.00000	0	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		2,397.00000	2,452	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		0.00000	0	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		2,596.00000	2,652	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		0.00000	0	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		2,896.00000	2,952	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		0.00000	0	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		2,996.00000	3,052	36.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		0.00000	0	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		3,046.00000	3,102	36.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		0.00000	0	37.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		3,146.00000	3,202	37.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		0.00000	0	38.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		3,346.00000	3,402	38.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		0.00000	0	39.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,596.00000	3,652	39.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		0.00000	0	39.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		3,546.00000	3,602	39.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		0.00000	0	38.97	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	10.90	Put			3,446.00000	3,502	38.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			0.00000	0	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,846.00000	2,902	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			0.00000	0	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,946.00000	3,002	35.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			0.00000	0	37.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,196.00000	3,252	37.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			0.00000	0	38.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,296.00000	3,352	38.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			0.00000	0	38.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,346.00000	3,402	38.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			0.00000	0	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,746.00000	2,802	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			0.00000	0	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,646.00000	2,702	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			0.00000	0	36.78	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,096.00000	3,152	36.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			0.00000	0	37.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			3,246.00000	3,302	37.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			0.00000	0	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,646.00000	2,702	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			0.00000	0	40.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,696.00000	3,752	40.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			0.00000	0	40.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,646.00000	3,702	40.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	41.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,846.00000	3,902	41.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			0.00000	0	40.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,746.00000	3,802	40.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	44.95	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,846.00000	4,902	44.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			0.00000	0	42.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			4,146.00000	4,202	42.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			0.00000	0	42.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			4,046.00000	4,102	42.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			0.00000	0	44.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,546.00000	4,602	44.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			0.00000	0	45.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,946.00000	5,002	45.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	46.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,346.00000	5,402	46.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			0.00000	0	47.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,746.00000	5,802	47.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	43.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,446.00000	4,502	43.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.70	Call			0.00000	0	46.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			5,246.00000	5,302	46.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,646.00000	5,702	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2.00000	2	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,648.00000	1,703	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1.00000	0	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,247.00000	2,302	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	44.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,646.00000	4,702	44.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	48.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,846.00000	5,902	48.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1.00000	1	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,147.00000	2,202	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			0.00000	0	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,746.00000	2,802	34.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	0	42.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,946.00000	4,002	42.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	45.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,146.00000	5,202	45.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			4.00000	3	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,350.00000	1,405	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	43.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,346.00000	4,402	43.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	48.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,146.00000	6,202	48.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	45.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			5,046.00000	5,102	45.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,646.00000	5,702	47.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	48.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,246.00000	6,302	48.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,246.00000	4,302	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	46.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,446.00000	5,502	46.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	48.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			6,046.00000	6,102	48.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	46.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,346.00000	5,402	46.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1.00000	1	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,897.00000	1,953	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			0.00000	0	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,496.00000	2,552	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	43.21	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	11.75	Put			4,296.00000	4,352	43.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	45.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,896.00000	4,952	45.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	47.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,496.00000	5,552	47.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	48.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			6,096.00000	6,152	48.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	43.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,346.00000	4,402	43.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1.00000	1	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,797.00000	1,853	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	39.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,596.00000	3,652	39.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	42.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,196.00000	4,252	42.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			0.00000	0	44.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,796.00000	4,852	44.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	46.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,396.00000	5,452	46.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2.00000	2	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,648.00000	1,703	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	44.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,646.00000	4,702	44.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			0.00000	0	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			2,297.00000	2,352	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			0.00000	0	39.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			3,496.00000	3,552	39.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	42.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,096.00000	4,152	42.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			0.00000	0	44.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			4,696.00000	4,752	44.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			0.00000	0	47.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,796.00000	5,852	47.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	41.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,846.00000	3,902	41.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			3.00000	3	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,399.00000	1,455	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			0.00000	0	41.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,796.00000	3,852	41.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	43.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,396.00000	4,452	43.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1.00000	1	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,747.00000	1,803	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			0.00000	0	41.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,896.00000	3,952	41.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.95	Call			0.00000	0	43.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,496.00000	4,552	43.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			0.00000	0	45.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			5,096.00000	5,152	45.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	49.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			6,296.00000	6,352	49.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	43.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,446.00000	4,502	43.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	49.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,446.00000	6,502	49.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	49.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,346.00000	6,402	49.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	43.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,396.00000	4,452	43.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	45.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,996.00000	5,052	45.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	48.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,196.00000	6,252	48.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	49.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,546.00000	6,602	49.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	42.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,196.00000	4,252	42.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	46.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,396.00000	5,452	46.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	49.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,596.00000	6,652	49.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	48.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,996.00000	6,052	48.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	48.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,896.00000	5,952	48.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			6.00000	5	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,202.00000	1,257	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	46.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,196.00000	5,252	46.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	47.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,596.00000	5,652	47.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			331.00000	293	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			77.00000	95	20.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			3.00000	2	27.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,499.00000	1,554	27.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			0.00000	0	38.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,396.00000	3,452	38.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	42.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,096.00000	4,152	42.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	48.27	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	13.35	Put		5,896.00000	5,952	48.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		579.00000	529	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		25.00000	31	21.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		87.00000	76	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		333.00000	378	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		624.00000	574	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		20.00000	25	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		0.00000	0	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,696.00000	2,752	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		534.00000	486	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		30.00000	38	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		0.00000	0	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,796.00000	2,852	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	45.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,896.00000	4,952	45.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		534.00000	486	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		30.00000	38	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		670.00000	619	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		16.00000	21	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		3,904.00000	3,848	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,404.00000	2,348	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		0.00000	0	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		909.00000	854	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		5.00000	6	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		8,096.00000	8,152	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,654.00000	2,598	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,155.00000	1,100	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		1.00000	2	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		0.00000	0	51.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,846.00000	7,902	51.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		0.00000	0	46.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		5,196.00000	5,252	46.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		2,454.00000	2,398	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		0.00000	0	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		1,454.00000	1,398	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		0.00000	0	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,654.00000	1,598	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		0.00000	0	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		0.00000	0	51.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		7,696.00000	7,752	51.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		2,704.00000	2,648	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		0.00000	0	23.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.75	Call			1,704.00000	1,648	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			0.00000	0	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			717.00000	665	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			13.00000	16	21.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	51.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,796.00000	7,852	51.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,604.00000	2,548	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,604.00000	1,548	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			0.00000	0	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	51.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,896.00000	7,952	51.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,554.00000	2,498	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,554.00000	1,498	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			0.00000	0	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,946.00000	8,002	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,804.00000	2,748	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,804.00000	1,748	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			0.00000	0	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			812.00000	758	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			8.00000	10	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,854.00000	2,798	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,854.00000	1,798	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			0.00000	0	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			860.00000	806	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			6.00000	8	22.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	51.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,646.00000	7,702	51.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,004.00000	2,948	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,004.00000	1,948	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,007.00000	952	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			3.00000	4	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			0.00000	0	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,496.00000	2,552	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	51.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,496.00000	7,552	51.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,104.00000	3,048	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,104.00000	2,048	27.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.35	Put			0.00000	0	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,106.00000	1,050	23.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			2.00000	2	23.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	51.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,396.00000	7,452	51.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,154.00000	3,098	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,154.00000	2,098	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	50.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,346.00000	7,402	50.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,204.00000	3,148	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,204.00000	2,148	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,205.00000	1,149	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			1.00000	1	23.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	50.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,296.00000	7,352	50.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,054.00000	2,998	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	21.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,054.00000	1,998	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,056.00000	1,001	22.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			2.00000	3	22.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	51.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,446.00000	7,502	51.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,404.00000	3,348	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,404.00000	1,349	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			0.00000	1	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			449.00000	404	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			45.00000	56	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	50.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			7,096.00000	7,152	50.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,504.00000	3,448	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,504.00000	2,448	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,504.00000	1,448	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			0.00000	0	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	42.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,996.00000	4,052	42.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	50.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,996.00000	7,052	50.29	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	13.95	Call			0.00000	0	49.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,496.00000	6,552	49.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,496.00000	8,552	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	44.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,596.00000	4,652	44.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,596.00000	8,652	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,304.00000	3,248	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,304.00000	2,248	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,305.00000	1,249	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			1.00000	1	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	49.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,696.00000	6,752	49.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,696.00000	8,752	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	49.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,796.00000	6,852	49.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,796.00000	8,852	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,254.00000	3,198	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	25.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,254.00000	2,198	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,255.00000	1,199	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			1.00000	1	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	49.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,746.00000	6,802	49.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,746.00000	8,802	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	50.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,946.00000	7,002	50.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,946.00000	9,002	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,996.00000	9,052	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			2,954.00000	2,898	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			1,954.00000	1,898	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			0.00000	0	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			958.00000	903	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			4.00000	5	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	50.38	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	14.50	Put			7,046.00000	7,102	50.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			9,046.00000	9,102	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	50.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,846.00000	6,902	50.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,846.00000	8,902	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,454.00000	3,398	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,546.00000	8,602	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,604.00000	3,548	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	49.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,396.00000	6,452	49.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,396.00000	8,452	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,354.00000	3,298	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,354.00000	2,298	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			0.00000	0	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,354.00000	1,299	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			1.00000	1	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			408.00000	365	20.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			54.00000	67	20.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	49.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,646.00000	6,702	49.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,646.00000	8,702	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,554.00000	3,498	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,446.00000	8,502	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	50.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,896.00000	6,952	50.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,896.00000	8,952	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			3,654.00000	3,598	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,654.00000	2,598	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,654.00000	1,598	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			0.00000	0	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			670.00000	619	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			16.00000	21	21.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,346.00000	8,402	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,704.00000	3,648	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,296.00000	8,352	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,804.00000	3,748	37.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	37.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			1.00000	1	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,197.00000	2,252	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,196.00000	8,252	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,854.00000	3,798	38.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	38.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1.00000	1	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,147.00000	2,202	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,146.00000	8,202	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,754.00000	3,698	36.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	36.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,754.00000	2,698	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,754.00000	1,698	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			0.00000	0	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			764.00000	711	21.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			10.00000	13	21.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1.00000	0	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,247.00000	2,302	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,246.00000	8,302	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,904.00000	3,848	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	39.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			2,904.00000	2,848	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			1,904.00000	1,848	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			0.00000	0	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			909.00000	854	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			5.00000	6	22.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			3,954.00000	3,898	40.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	40.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			8,046.00000	8,102	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,004.00000	3,948	41.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	41.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,004.00000	2,948	21.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,004.00000	1,948	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,007.00000	952	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			3.00000	4	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call			0.00000	0	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put			7,996.00000	8,052	51.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Call			4,054.00000	3,998	42.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Put			0.00000	0	42.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Call			4,104.00000	4,048	42.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Put			0.00000	0	42.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.52480		7.58430		19.35	6,087,563.20	809	30,068.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			691.00000	646	18.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			107.00000	122	18.81	610,000,000.00	5,000	9,005.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			553.00000	513	19.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			169.00000	189	19.03	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			335.00000	311	19.77	0.00	0	27.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			351.00000	386	19.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			298.00000	276	20.18	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			414.00000	451	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			235.00000	218	21.01	1,090,000,000.00	5,000	5,000.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			551.00000	593	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			114.00000	106	23.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			1,080.00000	1,131	23.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			281.00000	260	20.39	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			446.00000	486	20.39	0.00	0	100.00
\$ / R On 15/03/2010 Currency Future	7.80	Call			265.00000	245	20.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put			480.00000	521	20.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			109.00000	101	23.91	0.00	0	1.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			1,124.00000	1,176	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			250.00000	231	20.80	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			515.00000	557	20.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			382.00000	350	19.35	0.00	0	114.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			298.00000	326	19.35	0.00	0	200.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			198.00000	183	21.63	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			664.00000	709	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			187.00000	173	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			703.00000	748	21.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			77.00000	72	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,443.00000	1,497	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,184.00000	4,125	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			462.00000	426	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			228.00000	252	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			222.00000	206	21.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.95	Put			588.00000	631	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			103.00000	96	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			1,169.00000	1,221	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			7.00000	5	28.33	0.00	0	16,608.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,473.00000	3,530	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			2.00000	1	30.34	0.00	0	27,543.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,718.00000	4,777	30.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			210.00000	194	21.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			625.00000	669	21.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			64.00000	60	26.18	0.00	0	16,608.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,630.00000	1,685	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			32.00000	28	27.79	0.00	0	27,543.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,298.00000	2,353	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			120.00000	112	23.49	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			1,036.00000	1,087	23.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			586.00000	545	18.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			151.00000	170	18.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			127.00000	118	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			993.00000	1,043	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			728.00000	683	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			94.00000	108	18.75	0.00	0	500.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			316.00000	293	19.97	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			382.00000	418	19.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			158.00000	146	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			824.00000	872	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			620.00000	577	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			135.00000	153	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			149.00000	139	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			865.00000	914	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			358.00000	330	19.56	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			324.00000	355	19.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			806.00000	758	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			72.00000	84	18.65	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			358.00000	330	19.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			324.00000	355	19.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			408.00000	375	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			273.00000	300	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			98.00000	91	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			1,214.00000	1,266	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			177.00000	164	22.04	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			742.00000	789	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			298.00000	276	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			414.00000	451	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			141.00000	131	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			907.00000	956	22.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.65	Call			42.00000	37	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,107.00000	2,162	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			167.00000	155	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			783.00000	830	22.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			134.00000	124	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			950.00000	1,000	23.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			93.00000	87	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,259.00000	1,312	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			81.00000	75	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,396.00000	1,450	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			70.00000	65	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,536.00000	1,591	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			77.00000	72	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,443.00000	1,497	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			85.00000	79	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,350.00000	1,404	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			56.00000	53	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,772.00000	1,828	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			52.00000	49	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,868.00000	1,924	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			46.00000	42	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			2,012.00000	2,067	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			50.00000	47	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,916.00000	1,972	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			42.00000	37	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,107.00000	2,162	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			4.00000	3	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,920.00000	3,978	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			44.00000	39	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			2,060.00000	2,114	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			30.00000	26	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,346.00000	2,401	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			25.00000	21	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,491.00000	2,546	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			18.00000	15	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,734.00000	2,790	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			24.00000	20	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,539.00000	2,595	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			29.00000	24	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,394.00000	2,449	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			29.00000	24	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,394.00000	2,449	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			22.00000	18	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,588.00000	2,644	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			22.00000	18	27.93	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	10.15	Put			2,588.00000	2,644	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			14.00000	11	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,930.00000	2,986	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			13.00000	10	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,979.00000	3,036	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			15.00000	12	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,881.00000	2,937	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			13.00000	10	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			3,028.00000	3,085	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			10.00000	8	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			3,176.00000	3,233	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			8.00000	5	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,423.00000	3,481	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			6.00000	4	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,671.00000	3,729	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			6.00000	4	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,622.00000	3,679	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			7.00000	5	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,522.00000	3,580	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			6.00000	4	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,572.00000	3,630	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			9.00000	7	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,275.00000	3,332	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			10.00000	7	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,225.00000	3,282	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			8.00000	6	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			3,374.00000	3,431	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			7.00000	5	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,473.00000	3,530	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			9.00000	6	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,324.00000	3,382	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			11.00000	8	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			3,127.00000	3,184	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			13.00000	10	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			3,028.00000	3,085	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			10.00000	7	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,225.00000	3,282	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			5.00000	4	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,721.00000	3,779	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			4.00000	3	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,860.00000	3,918	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			5.00000	3	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,771.00000	3,828	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			5.00000	3	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,771.00000	3,828	28.46	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	11.40	Call			5.00000	3	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,820.00000	3,878	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			3.00000	2	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			4,069.00000	4,128	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			4.00000	3	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,870.00000	3,928	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			3.00000	2	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			4,169.00000	4,227	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			4.00000	3	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,970.00000	4,028	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			4.00000	2	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			4,019.00000	4,078	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			37.00000	32	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			2,203.00000	2,257	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			25.00000	21	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,491.00000	2,546	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			20.00000	16	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,685.00000	2,741	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			17.00000	14	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,783.00000	2,839	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			1.00000	1	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,967.00000	5,026	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			48.00000	45	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,964.00000	2,020	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			4.00000	2	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			4,019.00000	4,078	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			1.00000	1	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			6,116.00000	6,176	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			54.00000	51	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,820.00000	1,876	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			9.00000	7	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,275.00000	3,332	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			1.00000	1	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,966.00000	6,026	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			59.00000	55	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,725.00000	1,780	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			1.00000	1	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,866.00000	5,926	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			61.00000	57	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,677.00000	1,733	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			7.00000	5	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,522.00000	3,580	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			1.00000	1	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,816.00000	5,876	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			67.00000	63	25.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,583.00000	1,638	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		1.00000	1	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,717.00000	5,776	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		3.00000	2	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		4,269.00000	4,327	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		1.00000	0	33.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		6,366.00000	6,426	33.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		39.00000	34	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		2,155.00000	2,209	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		3.00000	2	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		4,119.00000	4,177	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		3.00000	2	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,219.00000	4,277	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		1.00000	1	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		6,316.00000	6,376	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		3.00000	2	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		4,269.00000	4,327	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		3.00000	2	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		4,368.00000	4,427	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		2.00000	2	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		4,468.00000	4,527	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		0.00000	0	34.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		6,566.00000	6,626	34.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		35.00000	30	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		2,250.00000	2,305	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		5.00000	4	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,721.00000	3,779	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		3.00000	2	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,219.00000	4,277	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		3.00000	2	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,318.00000	4,377	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		1.00000	0	33.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,416.00000	6,476	33.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		1.00000	1	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,216.00000	6,276	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		56.00000	53	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,772.00000	1,828	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		1.00000	1	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,916.00000	5,976	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		89.00000	83	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,305.00000	1,358	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		1.00000	1	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,617.00000	5,676	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		12.00000	9	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,077.00000	3,134	28.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.15	Call			6.00000	4	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,572.00000	3,630	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			1.00000	1	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,766.00000	5,826	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			9.00000	6	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,324.00000	3,382	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			5.00000	3	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,820.00000	3,878	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			1.00000	1	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			6,016.00000	6,076	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			13.00000	10	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,979.00000	3,036	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			12.00000	9	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			3,077.00000	3,134	28.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			1.00000	1	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,667.00000	5,726	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			73.00000	68	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,489.00000	1,544	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			1.00000	1	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			6,066.00000	6,126	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			1.00000	1	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,567.00000	5,626	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			16.00000	13	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,832.00000	2,888	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			1.00000	1	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,417.00000	5,476	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			17.00000	14	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,783.00000	2,839	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			1.00000	1	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,367.00000	5,426	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			1.00000	1	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,267.00000	5,326	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			21.00000	17	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,637.00000	2,692	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			18.00000	15	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,734.00000	2,790	27.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			1.00000	1	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,317.00000	5,376	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			27.00000	23	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,443.00000	2,498	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			2.00000	1	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,917.00000	4,976	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			35.00000	30	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,250.00000	2,305	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			2.00000	1	30.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,817.00000	4,876	30.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		222.00000	206	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		588.00000	631	21.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		2.00000	1	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,767.00000	4,827	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		24.00000	20	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,539.00000	2,595	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		21.00000	17	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,637.00000	2,692	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		1.00000	1	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		5,117.00000	5,176	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		32.00000	28	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,298.00000	2,353	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		2.00000	1	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,867.00000	4,926	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		39.00000	34	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		2,155.00000	2,209	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		50.00000	47	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,916.00000	1,972	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		2.00000	1	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,767.00000	4,827	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		54.00000	51	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,820.00000	1,876	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		2.00000	1	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,668.00000	4,727	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		3,934.00000	3,875	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,436.00000	2,377	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		2.00000	2	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		974.00000	922	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		39.00000	47	18.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		1.00000	1	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		5,067.00000	5,126	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		0.00000	0	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		8,066.00000	8,125	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,685.00000	2,626	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		1.00000	1	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,207.00000	1,148	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		22.00000	24	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		0.00000	0	36.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,816.00000	7,875	36.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		491.00000	454	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		207.00000	229	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		67.00000	63	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,583.00000	1,638	25.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.20	Call		61.00000	57	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,677.00000	1,733	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		44.00000	39	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		2,060.00000	2,114	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		2.00000	2	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,418.00000	4,477	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,486.00000	2,427	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		2.00000	2	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,497.00000	1,438	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		12.00000	13	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		2.00000	2	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,518.00000	4,577	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		1.00000	1	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,517.00000	5,576	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		2,636.00000	2,576	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		1.00000	1	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		1,644.00000	1,585	21.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		9.00000	10	21.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		1,693.00000	1,634	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		8.00000	9	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		767.00000	720	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		82.00000	95	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		2,735.00000	2,676	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		1.00000	1	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		1,742.00000	1,683	22.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		8.00000	8	22.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		2,536.00000	2,476	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		2.00000	2	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		1,546.00000	1,487	20.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		11.00000	12	20.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		655.00000	611	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		120.00000	137	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		2,835.00000	2,776	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		1.00000	1	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		1,841.00000	1,781	22.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		6.00000	7	22.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		888.00000	838	18.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		54.00000	63	18.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		2,885.00000	2,826	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		1.00000	1	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		1,890.00000	1,831	22.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		6.00000	6	22.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		930.00000	880	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		46.00000	55	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		2.00000	1	30.11	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 15/03/2010 Currency Future	12.20	Put		4,618.00000	4,677	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,035.00000	2,975	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,038.00000	1,979	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		4.00000	4	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,064.00000	1,009	18.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		30.00000	34	18.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		1.00000	1	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		5,467.00000	5,526	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,085.00000	3,025	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		0.00000	1	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,088.00000	2,029	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		4.00000	4	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,112.00000	1,054	18.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		27.00000	29	18.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,185.00000	3,125	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		0.00000	0	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,187.00000	2,128	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		3.00000	3	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		434.00000	400	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		250.00000	275	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,135.00000	3,075	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		0.00000	0	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,138.00000	2,078	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		3.00000	4	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,159.00000	1,101	18.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		25.00000	26	18.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		408.00000	375	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		273.00000	300	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		2,985.00000	2,925	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		1,989.00000	1,930	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		5.00000	5	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,018.00000	965	18.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		33.00000	40	18.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,235.00000	3,175	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		0.00000	0	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,237.00000	2,178	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		3.00000	3	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,255.00000	1,196	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		20.00000	21	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,384.00000	3,325	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		0.00000	0	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,386.00000	2,327	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		2.00000	2	25.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,399.00000	1,341	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			15.00000	16	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,484.00000	3,425	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			1.00000	1	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			5,017.00000	5,076	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			0.00000	0	34.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,516.00000	6,576	34.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			0.00000	0	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,516.00000	8,575	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			0.00000	0	34.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,616.00000	6,676	34.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	0	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,616.00000	8,675	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,285.00000	3,225	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,287.00000	2,227	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			3.00000	3	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,303.00000	1,244	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			18.00000	19	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			0.00000	0	34.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,716.00000	6,776	34.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,716.00000	8,775	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			0.00000	0	34.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,816.00000	6,876	34.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,816.00000	8,875	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			0.00000	0	34.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,766.00000	6,826	34.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,766.00000	8,825	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			0.00000	0	34.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,966.00000	7,026	34.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,966.00000	9,025	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			0.00000	0	35.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			7,016.00000	7,076	35.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			9,016.00000	9,075	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			2,935.00000	2,876	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			1,939.00000	1,880	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			5.00000	5	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			0.00000	0	35.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	14.65	Put		7,066.00000	7,126	35.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call		0.00000	0	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put		9,066.00000	9,125	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call		0.00000	0	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put		6,866.00000	6,926	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		0.00000	0	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,866.00000	8,925	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		3,434.00000	3,375	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		0.00000	0	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		1,448.00000	1,389	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		14.00000	14	20.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		2.00000	2	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,568.00000	4,627	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		0.00000	0	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,566.00000	8,625	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		3,534.00000	3,475	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		0.00000	0	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		0.00000	0	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,466.00000	6,526	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		0.00000	0	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,466.00000	8,525	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,584.00000	3,525	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		0.00000	0	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,586.00000	2,526	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		1.00000	1	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,595.00000	1,536	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		10.00000	11	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		0.00000	0	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,416.00000	8,475	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,334.00000	3,275	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		0.00000	0	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,337.00000	2,277	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		2.00000	2	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,351.00000	1,292	19.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		17.00000	18	19.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		521.00000	483	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		187.00000	208	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		0.00000	0	34.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,666.00000	6,726	34.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		0.00000	0	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,666.00000	8,725	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		0.00000	0	34.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,916.00000	6,976	34.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,916.00000	8,975	36.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.90	Call			3,684.00000	3,625	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call			0.00000	0	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			8,316.00000	8,375	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			3,734.00000	3,675	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			1.00000	1	33.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			6,266.00000	6,326	33.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			0.00000	0	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			8,266.00000	8,325	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call			3,784.00000	3,725	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			2,785.00000	2,726	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			1.00000	1	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			1,791.00000	1,732	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			7.00000	7	22.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			847.00000	798	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			62.00000	73	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			0.00000	0	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			8,216.00000	8,275	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call			3,884.00000	3,825	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put			0.00000	0	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,885.00000	2,826	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,890.00000	1,831	22.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			6.00000	6	22.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			930.00000	880	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			46.00000	55	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call			0.00000	0	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put			8,116.00000	8,175	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call			4,034.00000	3,975	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put			0.00000	0	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,035.00000	2,975	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,038.00000	1,979	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			4.00000	4	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,064.00000	1,009	18.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			30.00000	34	18.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call			0.00000	0	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put			7,966.00000	8,025	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call			3,984.00000	3,925	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put			0.00000	0	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call			0.00000	0	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put			8,016.00000	8,075	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Call			4,084.00000	4,025	33.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.50	Put			0.00000	0	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Call			0.00000	0	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Put			7,916.00000	7,975	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Call			4,134.00000	4,075	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Put			0.00000	0	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,135.00000	3,075	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			0.00000	0	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,138.00000	2,078	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			3.00000	4	24.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,159.00000	1,101	18.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			25.00000	26	18.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Call			0.00000	0	36.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Put			7,866.00000	7,925	36.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Call			3,834.00000	3,775	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Put			0.00000	0	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Call			1.00000	1	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Put			6,166.00000	6,226	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Call			0.00000	0	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Put			8,166.00000	8,225	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Call			3,634.00000	3,575	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Put			0.00000	0	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,636.00000	2,576	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			1.00000	1	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,644.00000	1,585	21.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			9.00000	10	21.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			728.00000	683	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			94.00000	108	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Call			0.00000	0	36.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Put			8,366.00000	8,425	36.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.65060		7.71190		19.80	1,147,590.00	150	19,081.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			764.00000	723	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			202.00000	222	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			493.00000	464	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			431.00000	463	19.80	46,300,000.00	100	100.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			471.00000	445	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			459.00000	494	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			433.00000	409	20.30	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			521.00000	558	20.30	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			172.00000	163	24.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,460.00000	1,512	24.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			433.00000	409	20.30	0.00	0	21,895.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			521.00000	558	20.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			702.00000	664	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			240.00000	263	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			398.00000	376	20.63	0.00	0	55.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.90	Put			586.00000	625	20.63	0.00	0	20.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			366.00000	346	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			655.00000	695	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			564.00000	532	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			352.00000	381	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			312.00000	294	21.62	0.00	0	139.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			800.00000	844	21.62	0.00	0	4.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			145.00000	138	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,684.00000	1,737	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			299.00000	283	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			837.00000	882	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,212.00000	4,151	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			644.00000	608	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			282.00000	307	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			352.00000	332	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			690.00000	732	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			338.00000	319	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			726.00000	768	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			28.00000	26	31.69	0.00	0	26,796.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,466.00000	4,525	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			132.00000	126	25.57	0.00	0	3,182.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,820.00000	1,875	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			733.00000	693	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			221.00000	242	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			415.00000	392	20.46	0.00	0	450.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			553.00000	591	20.46	0.00	0	430.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			205.00000	194	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,243.00000	1,293	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			190.00000	180	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,329.00000	1,380	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			212.00000	201	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			1,200.00000	1,250	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			900.00000	854	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			138.00000	153	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			516.00000	485	19.71	0.00	0	390.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			404.00000	435	19.71	0.00	0	130.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			246.00000	233	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			1,034.00000	1,082	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			797.00000	754	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			185.00000	204	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			451.00000	426	20.13	0.00	0	233.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			489.00000	526	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			471.00000	445	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			459.00000	494	19.97	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 14/06/2010 Currency Future	9.10	Call			160.00000	152	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,548.00000	1,601	24.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			382.00000	361	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			620.00000	660	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			288.00000	272	21.95	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			876.00000	921	21.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			382.00000	361	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			620.00000	660	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			13.00000	12	32.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,701.00000	5,761	32.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			0.00000	0	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,788.00000	9,850	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			91.00000	86	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,379.00000	2,436	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			266.00000	251	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			954.00000	1,001	22.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			324.00000	306	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			762.00000	806	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			277.00000	261	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			915.00000	961	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			228.00000	216	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,117.00000	1,165	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			256.00000	242	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			994.00000	1,041	22.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			237.00000	224	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			1,075.00000	1,124	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			220.00000	208	23.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,158.00000	1,208	23.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			150.00000	142	24.91	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,638.00000	1,692	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			197.00000	187	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,285.00000	1,336	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			184.00000	174	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,372.00000	1,424	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			166.00000	157	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,504.00000	1,557	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			155.00000	147	24.75	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,593.00000	1,647	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			178.00000	168	24.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,416.00000	1,468	24.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			125.00000	118	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,913.00000	1,968	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			114.00000	109	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			2,052.00000	2,108	26.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			121.00000	115	26.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,959.00000	2,014	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		107.00000	102	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		2,145.00000	2,201	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		117.00000	112	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		2,006.00000	2,061	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		32.00000	30	31.44	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		4,220.00000	4,280	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		111.00000	105	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		2,099.00000	2,154	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		83.00000	79	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,521.00000	2,578	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		71.00000	68	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,759.00000	2,817	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		80.00000	76	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,569.00000	2,626	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		88.00000	84	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,426.00000	2,483	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		132.00000	126	25.57	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,820.00000	1,875	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		104.00000	98	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,192.00000	2,248	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		97.00000	92	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,285.00000	2,341	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		86.00000	81	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,474.00000	2,530	27.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		76.00000	72	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,664.00000	2,721	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		24.00000	22	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,712.00000	4,771	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		100.00000	95	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,238.00000	2,294	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		94.00000	89	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,332.00000	2,388	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		78.00000	74	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,616.00000	2,673	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		73.00000	70	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,712.00000	2,769	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		23.00000	21	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,761.00000	4,821	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		97.00000	92	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,285.00000	2,341	26.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		76.00000	72	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,664.00000	2,721	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		67.00000	64	28.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,855.00000	2,913	28.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.60	Call			21.00000	19	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,909.00000	4,969	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			88.00000	84	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,426.00000	2,483	27.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			73.00000	70	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,712.00000	2,769	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			69.00000	66	28.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,807.00000	2,865	28.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			65.00000	62	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,904.00000	2,961	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			62.00000	59	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			3,000.00000	3,058	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			19.00000	17	32.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			5,057.00000	5,117	32.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			100.00000	95	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,238.00000	2,294	26.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			22.00000	20	32.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,860.00000	4,919	32.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			128.00000	122	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,866.00000	1,921	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			94.00000	89	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,332.00000	2,388	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			104.00000	98	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,192.00000	2,248	26.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			27.00000	25	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,515.00000	4,574	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			136.00000	130	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,775.00000	1,829	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			128.00000	122	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,866.00000	1,921	25.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			26.00000	24	31.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,564.00000	4,623	31.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			141.00000	134	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,729.00000	1,783	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			3,962.00000	3,901	31.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	31.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,468.00000	2,407	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			6.00000	6	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,051.00000	1,001	18.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			89.00000	100	18.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			45.00000	43	30.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,583.00000	3,642	30.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			7.00000	6	32.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,545.00000	6,605	32.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			1.00000	1	32.02	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	15.75	Put		8,039.00000	8,101	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		2,716.00000	2,655	24.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		4.00000	4	24.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,267.00000	1,211	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		55.00000	60	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		51.00000	49	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,339.00000	3,398	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		22.00000	20	32.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,810.00000	4,870	32.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		8.00000	7	32.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		6,296.00000	6,357	32.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		2.00000	2	32.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,790.00000	7,851	32.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		121.00000	115	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,959.00000	2,014	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		33.00000	31	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		4,172.00000	4,231	31.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		2,517.00000	2,456	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		5.00000	6	22.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		1,543.00000	1,485	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		31.00000	34	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		46.00000	44	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,535.00000	3,593	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		15.00000	13	32.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,503.00000	5,563	32.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		1,733.00000	1,673	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		21.00000	23	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		864.00000	820	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		152.00000	169	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		30.00000	28	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		4,318.00000	4,378	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		16.00000	15	32.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		5,305.00000	5,364	32.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		43.00000	41	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,681.00000	3,740	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		24.00000	23	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,662.00000	4,722	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		13.00000	12	32.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,652.00000	5,712	32.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		2,766.00000	2,704	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		4.00000	4	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		1,781.00000	1,721	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		19.00000	20	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		41.00000	39	30.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,779.00000	3,839	30.72	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 14/06/2010 Currency Future	13.45	Call		13.00000	11	32.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,751.00000	5,811	32.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,617.00000	2,555	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		5.00000	5	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,637.00000	1,578	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		26.00000	28	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		64.00000	60	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,952.00000	3,010	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		39.00000	37	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,927.00000	3,986	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		12.00000	10	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,900.00000	5,960	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,567.00000	2,506	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		5.00000	5	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,590.00000	1,531	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		28.00000	31	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		38.00000	36	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,976.00000	4,035	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		20.00000	19	32.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,958.00000	5,018	32.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		11.00000	10	33.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,950.00000	6,010	33.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		60.00000	57	28.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		3,048.00000	3,106	28.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		37.00000	35	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		4,025.00000	4,084	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		20.00000	18	32.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		5,008.00000	5,067	32.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		11.00000	10	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,999.00000	6,059	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		40.00000	38	30.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,828.00000	3,888	30.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		12.00000	11	33.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,801.00000	5,860	33.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		2,815.00000	2,754	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		3.00000	4	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		1,829.00000	1,769	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		17.00000	18	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		936.00000	889	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		124.00000	139	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		71.00000	68	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,759.00000	2,817	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		42.00000	40	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,730.00000	3,789	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		2,865.00000	2,804	24.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.85	Put			3.00000	3	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			1,877.00000	1,817	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			15.00000	16	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			973.00000	925	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			111.00000	125	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,915.00000	2,854	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			3.00000	3	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,925.00000	1,865	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			14.00000	15	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,012.00000	963	18.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			100.00000	112	18.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			44.00000	42	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,632.00000	3,691	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			25.00000	23	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,613.00000	4,673	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			14.00000	12	32.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,602.00000	5,662	32.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,064.00000	3,003	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			2.00000	2	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,072.00000	2,011	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			10.00000	10	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,134.00000	1,079	17.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			72.00000	79	17.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			48.00000	45	30.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,486.00000	3,545	30.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			15.00000	14	32.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,453.00000	5,513	32.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,114.00000	3,053	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			2.00000	2	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,121.00000	2,060	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			9.00000	10	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,178.00000	1,123	18.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			66.00000	72	18.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			49.00000	46	29.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,437.00000	3,496	29.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			28.00000	26	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,417.00000	4,476	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			16.00000	14	32.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,404.00000	5,463	32.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,164.00000	3,103	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			2.00000	2	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,171.00000	2,110	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			9.00000	9	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,222.00000	1,166	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			60.00000	66	18.18	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	7.55	Call			539.00000	508	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			377.00000	408	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			50.00000	47	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,388.00000	3,447	29.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			29.00000	27	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,368.00000	4,427	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			16.00000	15	32.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,354.00000	5,414	32.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,214.00000	3,153	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			2.00000	2	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,220.00000	2,159	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			8.00000	9	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,014.00000	2,953	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			3.00000	3	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,023.00000	1,962	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			11.00000	12	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,090.00000	1,040	18.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			79.00000	89	18.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			5.00000	4	32.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,793.00000	6,854	32.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			39.00000	37	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,877.00000	3,937	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			5.00000	4	32.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,843.00000	6,904	32.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			5.00000	4	32.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,893.00000	6,953	32.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,413.00000	3,352	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			1.00000	1	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,418.00000	2,357	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			6.00000	6	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,450.00000	1,392	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			38.00000	41	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			672.00000	635	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			261.00000	285	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			19.00000	17	32.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			5,107.00000	5,166	32.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			6.00000	5	32.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,594.00000	6,655	32.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,463.00000	3,402	28.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			1.00000	1	28.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,496.00000	1,438	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			34.00000	37	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			1.00000	1	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,539.00000	8,600	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,363.00000	3,302	27.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,369.00000	2,307	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			7.00000	7	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,404.00000	1,346	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			42.00000	45	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			6.00000	5	32.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,644.00000	6,705	32.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			1.00000	1	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,639.00000	8,700	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,264.00000	3,202	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	2	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,270.00000	2,209	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			8.00000	8	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,312.00000	1,255	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			50.00000	55	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			590.00000	556	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			328.00000	356	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			5.00000	5	32.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,743.00000	6,804	32.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			1.00000	1	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,739.00000	8,800	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			1.00000	1	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,839.00000	8,900	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			1.00000	1	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,789.00000	8,850	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			60.00000	57	28.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			3,048.00000	3,106	28.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			20.00000	18	32.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			5,008.00000	5,067	32.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			4.00000	4	32.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,992.00000	7,053	32.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			1.00000	1	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,989.00000	9,050	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			4.00000	4	32.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,992.00000	7,053	32.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			2,965.00000	2,903	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			3.00000	3	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			1,974.00000	1,914	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			12.00000	13	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			59.00000	56	29.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			3,097.00000	3,155	29.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			4.00000	4	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			7,042.00000	7,103	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			1.00000	1	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			9,039.00000	9,100	32.02	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	Call			57.00000	54	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			3,145.00000	3,203	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			4.00000	3	32.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			7,092.00000	7,153	32.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			1.00000	1	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			9,089.00000	9,150	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			1.00000	1	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,889.00000	8,950	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			1.00000	1	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,589.00000	8,650	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,513.00000	3,452	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			1.00000	1	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			7.00000	6	32.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,495.00000	6,555	32.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			1.00000	1	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,489.00000	8,550	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,563.00000	3,502	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			1.00000	1	29.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			7.00000	6	32.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,445.00000	6,506	32.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			1.00000	1	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,439.00000	8,500	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,663.00000	3,602	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	1	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,666.00000	2,605	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			4.00000	4	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			1,685.00000	1,626	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			23.00000	25	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			830.00000	787	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			168.00000	186	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			8.00000	7	32.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,346.00000	6,406	32.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			1.00000	1	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,339.00000	8,400	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,713.00000	3,652	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	1	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			1.00000	1	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,289.00000	8,350	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,813.00000	3,751	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			9.00000	8	33.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,197.00000	6,257	33.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			1.00000	1	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,189.00000	8,251	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,863.00000	3,801	30.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	30.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			10.00000	8	33.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,148.00000	6,208	33.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			1.00000	1	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,139.00000	8,201	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,763.00000	3,701	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,766.00000	2,704	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	4	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,781.00000	1,721	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			19.00000	20	19.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			900.00000	854	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			138.00000	153	18.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			31.00000	29	31.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,269.00000	4,329	31.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			9.00000	8	32.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,247.00000	6,307	32.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			1.00000	1	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			8,239.00000	8,300	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			3,913.00000	3,851	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			1.00000	1	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,915.00000	2,854	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			3.00000	3	25.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,925.00000	1,865	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			14.00000	15	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,012.00000	963	18.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			100.00000	112	18.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			35.00000	32	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			4,123.00000	4,182	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			10.00000	9	33.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			6,098.00000	6,158	33.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			1.00000	1	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put			8,089.00000	8,151	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call			36.00000	33	31.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put			4,074.00000	4,133	31.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call			11.00000	9	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put			6,049.00000	6,109	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call			4,012.00000	3,951	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Put			1.00000	1	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,014.00000	2,953	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			3.00000	3	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,023.00000	1,962	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			11.00000	12	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,090.00000	1,040	18.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			79.00000	89	18.02	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	15.70	Call			1.00000	1	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put			7,990.00000	8,051	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Call			4,062.00000	4,001	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Put			0.00000	0	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Call			1.00000	1	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Put			7,940.00000	8,001	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Call			4,112.00000	4,051	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Put			0.00000	0	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Call			2.00000	1	32.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Put			7,890.00000	7,951	32.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Call			3,613.00000	3,552	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Put			1.00000	1	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Call			8.00000	7	32.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Put			6,396.00000	6,456	32.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Call			1.00000	1	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Put			8,389.00000	8,450	32.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.77870		7.84070		19.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call			565.00000	539	20.15	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put			575.00000	611	20.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call			565.00000	539	20.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put			575.00000	611	20.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call			528.00000	504	20.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put			638.00000	676	20.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call			494.00000	472	20.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put			704.00000	743	20.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call			478.00000	457	20.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put			738.00000	778	20.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.35	Call			407.00000	388	21.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.35	Put			916.00000	960	21.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call			394.00000	376	21.69	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put			953.00000	998	21.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.20	Call			448.00000	428	21.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.20	Put			807.00000	849	21.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call			434.00000	414	21.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put			843.00000	885	21.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call			463.00000	442	20.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put			772.00000	813	20.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Call			511.00000	488	20.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Put			670.00000	709	20.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call			546.00000	522	20.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put			606.00000	643	20.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call			585.00000	558	20.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put			545.00000	579	20.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Call			628.00000	598	19.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Put			487.00000	519	19.76	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 13/09/2010 Currency Future	7.75	Call			606.00000	577	19.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Put			516.00000	549	19.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call			420.00000	401	21.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put			879.00000	922	21.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call			3,444.00000	3,382	25.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put			3.00000	4	25.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call			2,452.00000	2,390	20.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put			11.00000	11	20.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call			1,500.00000	1,445	17.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put			60.00000	66	17.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call			775.00000	740	19.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put			334.00000	361	19.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call			134.00000	129	26.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put			2,693.00000	2,750	26.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call			58.00000	56	30.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put			4,618.00000	4,677	30.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call			27.00000	25	33.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put			6,586.00000	6,646	33.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call			11.00000	10	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put			8,570.00000	8,631	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call			3,593.00000	3,532	26.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put			3.00000	3	26.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call			2,600.00000	2,539	21.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put			10.00000	10	21.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call			1,635.00000	1,578	18.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put			44.00000	49	18.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call			859.00000	821	18.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put			269.00000	293	18.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call			144.00000	138	26.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put			2,554.00000	2,609	26.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call			62.00000	59	30.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,472.00000	4,531	30.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			29.00000	27	33.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			6,438.00000	6,498	33.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			11.00000	10	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			8,421.00000	8,482	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			3,544.00000	3,482	26.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			3.00000	3	26.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			2,551.00000	2,489	20.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			10.00000	10	20.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			1,589.00000	1,533	17.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			49.00000	55	17.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			830.00000	793	18.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			290.00000	315	18.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			141.00000	135	26.65	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 13/09/2010 Currency Future	10.30	Put		2,600.00000	2,656	26.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		61.00000	58	30.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,520.00000	4,580	30.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		28.00000	26	33.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,487.00000	6,547	33.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		11.00000	10	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,470.00000	8,531	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,693.00000	3,631	26.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		2.00000	2	26.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,699.00000	2,638	21.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		9.00000	9	21.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		1,726.00000	1,669	18.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		35.00000	40	18.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		920.00000	880	18.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		230.00000	252	18.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		152.00000	145	26.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,461.00000	2,516	26.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call		65.00000	62	30.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		4,374.00000	4,433	30.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call		30.00000	28	32.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put		6,339.00000	6,399	32.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		12.00000	11	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		8,321.00000	8,382	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call		3,743.00000	3,681	27.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put		2.00000	2	27.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call		2,749.00000	2,687	22.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put		8.00000	8	22.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call		1,772.00000	1,715	18.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put		32.00000	36	18.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call		952.00000	911	18.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put		211.00000	232	18.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call		156.00000	149	26.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put		2,415.00000	2,470	26.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call		66.00000	63	30.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put		4,326.00000	4,385	30.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call		31.00000	29	32.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put		6,290.00000	6,350	32.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call		12.00000	11	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put		8,272.00000	8,333	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call		3,793.00000	3,731	27.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put		2.00000	2	27.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call		2,799.00000	2,737	22.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put		8.00000	8	22.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call		1,819.00000	1,761	18.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put		28.00000	32	18.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	7.05	Call			985.00000	943	18.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			194.00000	214	18.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			160.00000	153	26.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,369.00000	2,424	26.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			68.00000	65	30.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,277.00000	4,336	30.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			31.00000	29	32.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			6,241.00000	6,301	32.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			13.00000	12	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			8,222.00000	8,283	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			3,892.00000	3,830	27.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			2.00000	2	27.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			2,898.00000	2,836	22.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			7.00000	7	22.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			1,913.00000	1,855	18.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			22.00000	26	18.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,053.00000	1,009	18.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put			162.00000	180	18.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			168.00000	161	25.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,277.00000	2,332	25.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			71.00000	68	30.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			4,180.00000	4,239	30.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			33.00000	31	32.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			6,142.00000	6,202	32.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			14.00000	12	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			8,123.00000	8,184	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			3,942.00000	3,880	28.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			2.00000	2	28.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			2,947.00000	2,886	23.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			7.00000	7	23.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			1,960.00000	1,902	18.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			20.00000	23	18.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,088.00000	1,043	18.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			147.00000	164	18.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			172.00000	165	25.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,232.00000	2,286	25.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			72.00000	69	30.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			4,132.00000	4,190	30.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			34.00000	32	32.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			6,093.00000	6,153	32.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			14.00000	13	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			8,073.00000	8,134	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,042.00000	3,980	28.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	1	28.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,047.00000	2,985	23.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	4.80	Put		6.00000	6	23.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call		2,057.00000	1,997	18.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put		17.00000	18	18.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call		1,164.00000	1,114	17.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put		123.00000	136	17.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call		181.00000	174	25.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put		2,141.00000	2,195	25.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call		75.00000	72	29.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put		4,035.00000	4,094	29.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call		35.00000	33	32.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put		5,994.00000	6,054	32.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call		15.00000	13	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put		7,974.00000	8,035	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call		3,992.00000	3,930	28.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put		1.00000	1	28.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call		2,997.00000	2,935	23.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put		6.00000	7	23.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Call		2,008.00000	1,949	18.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		17.00000	21	18.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,124.00000	1,078	17.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		134.00000	150	17.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		177.00000	169	25.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		2,186.00000	2,241	25.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		74.00000	71	29.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		4,083.00000	4,142	29.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		34.00000	32	32.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		6,044.00000	6,104	32.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		14.00000	13	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		8,024.00000	8,084	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Call		4,092.00000	4,030	28.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Put		1.00000	1	28.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Call		3,096.00000	3,035	24.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Put		6.00000	6	24.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Call		2,107.00000	2,045	18.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Put		16.00000	16	18.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Call		1,204.00000	1,151	17.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Put		113.00000	123	17.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Call		186.00000	179	25.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Put		2,095.00000	2,150	25.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Call		77.00000	74	29.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Put		3,986.00000	4,045	29.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Call		35.00000	34	32.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Put		5,945.00000	6,005	32.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Call		15.00000	14	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Put		7,924.00000	7,985	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 13/09/2010 Currency Future	3.70	Call			4,142.00000	4,080	28.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Put			1.00000	1	28.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Call			3,146.00000	3,084	24.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Put			5.00000	5	24.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Call			2,156.00000	2,094	18.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Put			15.00000	15	18.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Call			1,245.00000	1,192	17.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Put			104.00000	113	17.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Call			190.00000	183	25.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Put			2,049.00000	2,104	25.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Call			78.00000	75	29.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Put			3,937.00000	3,997	29.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Call			36.00000	35	32.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Put			5,895.00000	5,956	32.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Call			15.00000	14	33.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Put			7,874.00000	7,935	33.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Call			3,843.00000	3,781	27.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Put			2.00000	2	27.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Call			2,848.00000	2,786	22.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Put			8.00000	8	22.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Call			1,866.00000	1,808	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Put			25.00000	29	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Call			1,018.00000	975	18.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Put			178.00000	197	18.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Call			164.00000	157	26.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Put			2,323.00000	2,378	26.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Call			69.00000	66	30.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Put			4,229.00000	4,287	30.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Call			32.00000	30	32.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Put			6,191.00000	6,251	32.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Call			13.00000	12	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Put			8,172.00000	8,233	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.20	Call			3,643.00000	3,581	26.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.20	Put			3.00000	3	26.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.20	Call			2,650.00000	2,588	21.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.20	Put			9.00000	9	21.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.20	Call			1,680.00000	1,623	18.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.20	Put			39.00000	45	18.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.20	Call			889.00000	850	18.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.20	Put			249.00000	272	18.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.20	Call			148.00000	142	26.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.20	Put			2,507.00000	2,563	26.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.20	Call			64.00000	61	30.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.20	Put			4,423.00000	4,482	30.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.20	Call			29.00000	27	33.02	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 13/09/2010 Currency Future	14.20	Put		6,388.00000	6,449	33.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.20	Call		12.00000	11	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.20	Put		8,371.00000	8,432	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.35	Call		3,494.00000	3,432	26.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.35	Put		3.00000	3	26.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.35	Call		2,501.00000	2,440	20.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.35	Put		11.00000	11	20.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.35	Call		1,545.00000	1,489	17.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.35	Put		54.00000	60	17.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.35	Call		802.00000	766	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.35	Put		311.00000	337	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.35	Call		137.00000	132	26.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.35	Put		2,647.00000	2,703	26.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.35	Call		60.00000	57	30.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.35	Put		4,569.00000	4,628	30.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.35	Call		27.00000	26	33.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.35	Put		6,537.00000	6,597	33.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.35	Call		11.00000	10	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.35	Put		8,520.00000	8,581	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			7.90280	7.96470		19.99	0.00	0	36.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		664.00000	639	20.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		649.00000	686	20.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		645.00000	621	20.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		680.00000	718	20.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		627.00000	603	20.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		712.00000	751	20.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		593.00000	570	20.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		778.00000	818	20.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		561.00000	540	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		846.00000	887	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		503.00000	484	21.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		988.00000	1,031	21.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		489.00000	471	21.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		1,025.00000	1,069	21.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Call		531.00000	511	21.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Put		916.00000	958	21.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Call		683.00000	657	19.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Put		619.00000	654	19.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Call		704.00000	677	19.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Put		589.00000	624	19.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		576.00000	555	20.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		812.00000	852	20.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		545.00000	525	20.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		881.00000	922	20.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		609.00000	587	20.49	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 13/12/2010 Currency Future	8.10	Put		745.00000	784	20.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		476.00000	459	21.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		1,062.00000	1,106	21.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		464.00000	447	21.74	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,099.00000	1,144	21.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		516.00000	497	21.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		952.00000	994	21.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,472.00000	3,410	24.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		7.00000	8	24.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,485.00000	2,424	19.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		20.00000	21	19.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,554.00000	1,502	17.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		90.00000	99	17.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		866.00000	833	19.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		401.00000	430	19.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		198.00000	191	26.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,733.00000	2,788	26.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		100.00000	97	29.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,635.00000	4,694	29.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		56.00000	54	32.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,591.00000	6,651	32.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		29.00000	28	34.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,565.00000	8,625	34.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,571.00000	3,510	25.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		7.00000	7	25.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,583.00000	2,522	20.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		19.00000	19	20.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		1,640.00000	1,586	17.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		75.00000	83	17.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		919.00000	884	18.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		354.00000	381	18.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		206.00000	199	26.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,641.00000	2,696	26.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		103.00000	100	29.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,539.00000	4,597	29.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call		57.00000	55	32.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,493.00000	6,552	32.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		31.00000	29	34.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,466.00000	8,526	34.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,522.00000	3,460	24.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		7.00000	7	24.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		2,534.00000	2,473	19.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		20.00000	20	19.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		1,597.00000	1,543	17.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		82.00000	91	17.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	7.45	Call			892.00000	858	18.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			377.00000	405	18.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			202.00000	195	26.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,687.00000	2,742	26.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			102.00000	98	29.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,587.00000	4,645	29.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			57.00000	54	32.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,542.00000	6,602	32.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			30.00000	28	34.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,515.00000	8,576	34.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,720.00000	3,658	25.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			6.00000	6	25.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,731.00000	2,670	20.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			16.00000	17	20.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			1,771.00000	1,716	17.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put			57.00000	63	17.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call			1,004.00000	966	18.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put			290.00000	313	18.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call			219.00000	212	25.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put			2,504.00000	2,559	25.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call			109.00000	105	29.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put			4,394.00000	4,452	29.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call			60.00000	58	32.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put			6,346.00000	6,405	32.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call			33.00000	31	34.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put			8,318.00000	8,378	34.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call			3,770.00000	3,708	26.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put			5.00000	5	26.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call			2,780.00000	2,719	21.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put			16.00000	16	21.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call			1,816.00000	1,760	17.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put			51.00000	57	17.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call			1,034.00000	995	18.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put			270.00000	292	18.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call			224.00000	216	25.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put			2,459.00000	2,513	25.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call			111.00000	107	29.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put			4,346.00000	4,404	29.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call			61.00000	59	32.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put			6,296.00000	6,356	32.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call			33.00000	32	34.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put			8,269.00000	8,329	34.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call			3,820.00000	3,758	26.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put			5.00000	5	26.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call			2,829.00000	2,768	21.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	5.15	Put		15.00000	15	21.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		1,861.00000	1,805	17.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		47.00000	52	17.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,065.00000	1,025	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		250.00000	272	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		229.00000	221	25.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,414.00000	2,468	25.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		112.00000	109	29.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,298.00000	4,356	29.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		62.00000	60	32.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,247.00000	6,307	32.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		34.00000	32	34.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,219.00000	8,280	34.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call		3,869.00000	3,807	26.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put		5.00000	5	26.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call		2,879.00000	2,817	21.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put		14.00000	15	21.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call		1,907.00000	1,850	17.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put		42.00000	47	17.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		1,097.00000	1,056	18.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		232.00000	253	18.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		234.00000	226	25.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		2,369.00000	2,423	25.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		114.00000	111	29.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		4,250.00000	4,308	29.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		63.00000	61	32.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		6,198.00000	6,258	32.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		35.00000	33	34.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		8,170.00000	8,230	34.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		3,919.00000	3,857	26.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		4.00000	4	26.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		2,928.00000	2,867	21.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		13.00000	14	21.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		1,952.00000	1,895	17.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		38.00000	42	17.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call		1,129.00000	1,087	18.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put		214.00000	234	18.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call		239.00000	230	25.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put		2,324.00000	2,378	25.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call		116.00000	112	29.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put		4,202.00000	4,260	29.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call		64.00000	62	32.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put		6,149.00000	6,209	32.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call		36.00000	34	34.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put		8,121.00000	8,181	34.03	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 13/12/2010 Currency Future	4.00	Call			3,969.00000	3,907	27.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			4.00000	4	27.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			2,978.00000	2,916	22.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			13.00000	13	22.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			1,999.00000	1,941	17.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			34.00000	38	17.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,162.00000	1,119	17.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			198.00000	217	17.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			244.00000	236	25.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,279.00000	2,333	25.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			118.00000	114	29.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			4,154.00000	4,212	29.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			65.00000	63	32.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put			6,101.00000	6,160	32.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call			36.00000	35	34.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put			8,072.00000	8,132	34.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call			4,018.00000	3,957	27.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put			4.00000	4	27.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call			3,027.00000	2,965	22.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put			12.00000	12	22.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call			2,045.00000	1,987	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put			30.00000	34	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call			1,196.00000	1,152	17.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put			182.00000	200	17.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call			249.00000	241	25.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put			2,235.00000	2,288	25.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call			121.00000	117	29.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put			4,106.00000	4,164	29.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call			66.00000	64	32.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put			6,052.00000	6,111	32.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call			37.00000	35	34.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put			8,022.00000	8,083	34.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call			3,671.00000	3,609	25.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put			6.00000	6	25.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call			2,682.00000	2,620	20.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put			17.00000	18	20.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call			1,727.00000	1,672	17.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put			62.00000	69	17.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call			975.00000	938	18.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put			310.00000	335	18.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call			215.00000	207	25.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put			2,550.00000	2,605	25.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call			107.00000	103	29.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put			4,442.00000	4,500	29.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call			59.00000	57	32.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	14.30	Put			6,395.00000	6,454	32.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call			32.00000	30	34.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put			8,367.00000	8,428	34.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Call			4,068.00000	4,006	27.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Put			3.00000	4	27.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Call			3,076.00000	3,015	22.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Put			12.00000	12	22.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Call			2,094.00000	2,034	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Put			29.00000	31	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Call			1,234.00000	1,186	17.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Put			169.00000	184	17.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Call			254.00000	246	25.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Put			2,190.00000	2,243	25.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Call			122.00000	119	29.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Put			4,058.00000	4,116	29.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Call			67.00000	65	32.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Put			6,002.00000	6,062	32.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Call			38.00000	36	34.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Put			7,973.00000	8,033	34.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Call			4,117.00000	4,056	27.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Put			3.00000	3	27.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Call			3,126.00000	3,064	22.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Put			11.00000	11	22.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Call			2,143.00000	2,082	17.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Put			28.00000	29	17.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Call			1,272.00000	1,224	17.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Put			157.00000	171	17.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Call			259.00000	251	24.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Put			2,145.00000	2,198	24.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Call			124.00000	120	28.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Put			4,009.00000	4,068	28.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Call			68.00000	66	31.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Put			5,953.00000	6,013	31.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Call			38.00000	37	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Put			7,923.00000	7,984	33.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Call			3,621.00000	3,559	25.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Put			6.00000	6	25.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Call			2,633.00000	2,571	20.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Put			18.00000	18	20.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Call			1,683.00000	1,629	17.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Put			69.00000	76	17.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Call			947.00000	910	18.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Put			332.00000	358	18.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Call			210.00000	203	25.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Put			2,596.00000	2,650	25.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	12.35	Call		105.00000	102	29.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.35	Put		4,490.00000	4,549	29.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Call		58.00000	56	32.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Put		6,444.00000	6,503	32.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Call		31.00000	30	34.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Put		8,417.00000	8,477	34.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.31350	12.45560		18.71	8,065,342.50	655	39,187.00
£ / R On 14/12/2009 Currency Future	12.45	Call		276.00000	226	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		270.00000	363	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		237.00000	195	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		332.00000	431	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		256.00000	210	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		300.00000	396	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		189.00000	156	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		433.00000	542	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		175.00000	145	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		470.00000	581	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		130.00000	108	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		624.00000	745	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		121.00000	101	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		665.00000	787	22.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		4,856.00000	4,714	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		151.00000	125	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		545.00000	662	21.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		220.00000	181	20.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		364.00000	467	20.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		363.00000	283	18.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		208.00000	269	18.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		304.00000	244	19.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		248.00000	330	19.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		428.00000	339	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		173.00000	226	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		463.00000	370	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		157.00000	206	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		611.00000	504	19.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		106.00000	140	19.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		775.00000	656	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		69.00000	92	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		733.00000	616	20.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		77.00000	103	20.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		861.00000	737	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		56.00000	74	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		651.00000	540	19.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.90	Put			95.00000	127	19.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			573.00000	468	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			117.00000	155	19.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			395.00000	310	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			190.00000	247	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			333.00000	263	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			227.00000	299	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			204.00000	168	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			398.00000	504	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			140.00000	116	21.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			584.00000	703	21.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			112.00000	94	22.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			707.00000	830	22.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			97.00000	82	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			792.00000	918	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			79.00000	67	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			923.00000	1,053	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			56.00000	48	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,151.00000	1,285	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			53.00000	45	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,197.00000	1,332	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			49.00000	43	25.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,244.00000	1,379	25.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			53.00000	45	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,197.00000	1,332	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			46.00000	40	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,291.00000	1,427	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			44.00000	38	26.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,338.00000	1,474	26.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			36.00000	32	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,481.00000	1,618	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			39.00000	34	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,433.00000	1,570	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			69.00000	58	24.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,013.00000	1,145	24.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			91.00000	76	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			835.00000	963	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			64.00000	55	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,059.00000	1,191	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			49.00000	43	25.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,244.00000	1,379	25.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			41.00000	36	26.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,385.00000	1,522	26.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			39.00000	34	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,433.00000	1,570	26.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.75	Call			44.00000	38	26.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,338.00000	1,474	26.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			60.00000	51	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,104.00000	1,238	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			69.00000	58	24.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,013.00000	1,145	24.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			73.00000	62	24.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			968.00000	1,099	24.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			91.00000	76	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			835.00000	963	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			97.00000	82	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			792.00000	918	23.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			104.00000	88	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			749.00000	874	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			46.00000	40	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,291.00000	1,427	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			64.00000	55	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,059.00000	1,191	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			104.00000	88	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			749.00000	874	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			53.00000	45	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,197.00000	1,332	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			23.00000	21	29.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,868.00000	2,007	29.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			32.00000	28	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,577.00000	1,715	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			31.00000	27	27.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,625.00000	1,763	27.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			31.00000	27	27.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,625.00000	1,763	27.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			29.00000	25	28.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,673.00000	1,812	28.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			25.00000	22	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,819.00000	1,958	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			20.00000	17	29.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,014.00000	2,154	29.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			22.00000	19	29.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,917.00000	2,056	29.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			21.00000	18	29.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,965.00000	2,105	29.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			19.00000	16	29.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,063.00000	2,203	29.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			12.00000	10	31.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,456.00000	2,597	31.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			12.00000	11	31.21	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	14.85	Put			2,407.00000	2,547	31.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			17.00000	14	30.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,161.00000	2,301	30.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			15.00000	13	30.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,259.00000	2,399	30.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			13.00000	11	31.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,358.00000	2,498	31.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			11.00000	9	31.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,555.00000	2,696	31.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			9.00000	8	32.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,654.00000	2,795	32.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			8.00000	7	32.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,753.00000	2,894	32.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			6.00000	5	34.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,150.00000	3,292	34.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			29.00000	25	28.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,673.00000	1,812	28.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			26.00000	23	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,770.00000	1,909	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			36.00000	32	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,481.00000	1,618	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			17.00000	14	30.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,161.00000	2,301	30.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			27.00000	24	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,722.00000	1,861	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			18.00000	15	30.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,112.00000	2,252	30.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			16.00000	14	30.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,210.00000	2,350	30.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			14.00000	12	30.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,308.00000	2,449	30.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			9.00000	8	32.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,703.00000	2,844	32.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			39.00000	34	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,433.00000	1,570	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			34.00000	30	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,529.00000	1,666	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			27.00000	24	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,722.00000	1,861	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			18.00000	15	30.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,112.00000	2,252	30.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			11.00000	10	31.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,506.00000	2,646	31.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			16.00000	14	30.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,210.00000	2,350	30.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.05	Call			10.00000	9	31.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,604.00000	2,745	31.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			21.00000	18	29.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,965.00000	2,105	29.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			12.00000	10	31.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,456.00000	2,597	31.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			22.00000	19	29.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,917.00000	2,056	29.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,156.00000	4,014	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			2,658.00000	2,517	32.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			3.00000	3	32.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,183.00000	1,045	21.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			28.00000	32	21.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			163.00000	135	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			507.00000	621	21.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			5.00000	4	34.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,349.00000	3,491	34.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			2.00000	1	40.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,846.00000	4,988	40.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			0.00000	1	46.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,345.00000	6,487	46.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,844.00000	7,987	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,606.00000	4,464	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,107.00000	2,965	35.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			1.00000	2	35.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			1,619.00000	1,479	24.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			14.00000	16	24.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			7.00000	6	33.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,902.00000	3,043	33.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			2.00000	2	38.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,396.00000	4,538	38.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			1.00000	1	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,895.00000	6,037	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	49.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,394.00000	7,537	49.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,356.00000	3,214	35.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			1.00000	1	35.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			1,865.00000	1,724	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			9.00000	11	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			498.00000	401	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			143.00000	188	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			2.00000	2	37.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.60	Put		4,147.00000	4,289	37.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		1.00000	1	43.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		5,645.00000	5,787	43.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		0.00000	0	48.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		7,144.00000	7,287	48.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		140.00000	116	21.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		584.00000	703	21.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		84.00000	71	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		879.00000	1,008	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		32.00000	28	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,577.00000	1,715	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		73.00000	62	24.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		968.00000	1,099	24.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		29.00000	25	28.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,673.00000	1,812	28.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		34.00000	30	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,529.00000	1,666	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		60.00000	51	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,104.00000	1,238	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call		2,360.00000	2,219	30.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put		4.00000	5	30.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		1,376.00000	1,236	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		20.00000	23	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		2.00000	2	39.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		4,646.00000	4,788	39.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		0.00000	1	47.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		6,644.00000	6,787	47.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		8,644.00000	8,787	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		3,256.00000	3,115	35.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		1.00000	1	35.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		2,261.00000	2,119	29.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		5.00000	6	29.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		1,279.00000	1,141	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		24.00000	27	22.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		2.00000	2	40.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		4,746.00000	4,888	40.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		0.00000	1	47.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		6,744.00000	6,887	47.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,744.00000	8,887	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		2,112.00000	1,971	28.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		7.00000	7	28.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		1,136.00000	1,000	21.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		30.00000	36	21.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.35	Call			1.00000	1	40.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			4,896.00000	5,038	40.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			0.00000	1	47.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,894.00000	7,037	47.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,894.00000	9,037	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,157.00000	3,015	35.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			1.00000	2	35.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,162.00000	2,020	28.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			6.00000	7	28.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			8.00000	7	32.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,852.00000	2,993	32.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			0.00000	1	47.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,844.00000	6,987	47.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			8,844.00000	8,987	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			2,957.00000	2,816	34.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			2.00000	2	34.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			1,964.00000	1,823	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			8.00000	9	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			995.00000	866	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			40.00000	52	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			6.00000	6	33.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			3,051.00000	3,192	33.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			1.00000	1	41.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			5,046.00000	5,188	41.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			0.00000	0	48.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			7,044.00000	7,187	48.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			9,044.00000	9,187	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			2,808.00000	2,666	33.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			2.00000	3	33.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			1,816.00000	1,675	26.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			10.00000	11	26.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			5.00000	5	34.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,200.00000	3,341	34.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			1.00000	1	42.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,196.00000	5,338	42.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			0.00000	0	48.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			7,194.00000	7,337	48.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,194.00000	9,337	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,758.00000	2,616	32.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			3.00000	3	32.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,767.00000	1,626	25.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.70	Put			11.00000	12	25.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			818.00000	696	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			62.00000	82	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			5.00000	5	34.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,250.00000	3,391	34.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			1.00000	1	42.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,246.00000	5,388	42.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	48.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,244.00000	7,387	48.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,244.00000	9,387	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,708.00000	2,567	32.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			3.00000	3	32.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,717.00000	1,577	25.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			12.00000	13	25.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			5.00000	4	34.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,299.00000	3,441	34.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			1.00000	1	42.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,296.00000	5,438	42.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	49.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,294.00000	7,437	49.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,294.00000	9,437	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,609.00000	2,467	31.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			3.00000	4	31.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			692.00000	578	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			86.00000	114	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			5.00000	4	35.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,399.00000	3,541	35.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	1	42.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,396.00000	5,538	42.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,394.00000	9,537	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,668.00000	1,528	25.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			13.00000	14	25.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			1.00000	1	42.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,346.00000	5,488	42.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	49.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,344.00000	7,487	49.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,344.00000	9,487	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			2,908.00000	2,766	33.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			2.00000	2	33.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			1,914.00000	1,773	26.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			9.00000	10	26.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.55	Call			950.00000	822	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			45.00000	59	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			6.00000	5	33.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			3,100.00000	3,242	33.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			1.00000	1	41.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			5,096.00000	5,238	41.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			0.00000	0	48.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			7,094.00000	7,237	48.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			9,094.00000	9,237	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			3,007.00000	2,865	34.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			2.00000	2	34.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			2,013.00000	1,872	27.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			8.00000	9	27.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			1,041.00000	910	20.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			35.00000	46	20.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			7.00000	6	33.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			3,001.00000	3,142	33.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			1.00000	1	41.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			4,996.00000	5,138	41.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			0.00000	0	48.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			6,994.00000	7,137	48.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			8,994.00000	9,137	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,406.00000	3,264	35.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			0.00000	1	35.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,410.00000	2,268	30.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			4.00000	5	30.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,424.00000	1,285	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			19.00000	21	23.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			535.00000	434	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			129.00000	171	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			10.00000	9	31.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,604.00000	2,745	31.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			2.00000	2	39.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,596.00000	4,738	39.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			0.00000	1	46.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,595.00000	6,737	46.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,594.00000	8,737	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,456.00000	3,314	35.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			0.00000	1	35.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,459.00000	2,318	30.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			4.00000	4	30.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,473.00000	1,333	23.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.00	Put		17.00000	20	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call		2.00000	2	39.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put		4,546.00000	4,688	39.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call		0.00000	1	46.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put		6,545.00000	6,687	46.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call		0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put		8,544.00000	8,687	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		3,306.00000	3,164	35.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		1.00000	1	35.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		2,310.00000	2,169	29.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		5.00000	6	29.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		1,327.00000	1,188	22.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		22.00000	25	22.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		9.00000	8	32.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,703.00000	2,844	32.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call		2.00000	2	40.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put		4,696.00000	4,838	40.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call		0.00000	1	47.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put		6,694.00000	6,837	47.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		8,694.00000	8,837	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		3,206.00000	3,065	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		1.00000	1	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		2,211.00000	2,070	29.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		6.00000	6	29.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		1,231.00000	1,093	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		26.00000	29	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		8.00000	7	32.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		2,802.00000	2,944	32.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		2.00000	1	40.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		4,796.00000	4,938	40.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		0.00000	1	47.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		6,794.00000	6,937	47.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		8,794.00000	8,937	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		3,057.00000	2,915	35.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		1.00000	2	35.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		2,063.00000	1,921	28.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		7.00000	8	28.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		1,088.00000	954	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		33.00000	41	21.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		7.00000	6	33.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		2,951.00000	3,093	33.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		1.00000	1	41.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		4,946.00000	5,088	41.06	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	19.40	Call			0.00000	0	48.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			6,944.00000	7,087	48.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			8,944.00000	9,087	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			2,858.00000	2,716	33.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			2.00000	2	33.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			906.00000	779	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			50.00000	66	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			1.00000	1	41.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			5,146.00000	5,288	41.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			9,144.00000	9,287	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			2,559.00000	2,417	31.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			3.00000	4	31.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			1,570.00000	1,430	24.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			15.00000	17	24.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			4.00000	4	35.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,449.00000	3,590	35.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	1	43.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,446.00000	5,588	43.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	49.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,444.00000	7,587	49.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,444.00000	9,587	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,506.00000	3,364	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			0.00000	0	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,509.00000	2,368	31.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			4.00000	4	31.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,522.00000	1,382	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			16.00000	18	23.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			2.00000	2	39.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,496.00000	4,638	39.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			0.00000	1	46.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,495.00000	6,637	46.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,494.00000	8,637	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,606.00000	3,464	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			0.00000	0	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			0.00000	1	46.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,395.00000	6,537	46.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,394.00000	8,537	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,556.00000	3,414	35.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			0.00000	0	35.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			2.00000	2	39.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.90	Put			4,446.00000	4,588	39.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			0.00000	1	46.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,445.00000	6,587	46.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,444.00000	8,587	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,756.00000	3,614	35.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			0.00000	0	35.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			2.00000	2	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,247.00000	4,389	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			0.00000	1	45.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,245.00000	6,387	45.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,244.00000	8,387	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,806.00000	3,664	35.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			0.00000	0	35.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			2.00000	2	38.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put			4,197.00000	4,339	38.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call			0.00000	1	45.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put			6,195.00000	6,337	45.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put			8,194.00000	8,337	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call			3,856.00000	3,714	35.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put			0.00000	0	35.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call			1.00000	1	45.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put			6,145.00000	6,287	45.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put			8,144.00000	8,287	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call			3,906.00000	3,764	35.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put			0.00000	0	35.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call			3.00000	2	37.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put			4,097.00000	4,239	37.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	45.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put			6,095.00000	6,237	45.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put			8,094.00000	8,237	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call			4,106.00000	3,964	35.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put			0.00000	0	35.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call			3.00000	3	36.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put			3,897.00000	4,039	36.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put			7,894.00000	8,037	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call			3.00000	3	36.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put			3,847.00000	3,989	36.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call			1.00000	1	44.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put			5,845.00000	5,987	44.55	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	8.40	Call			4,056.00000	3,914	35.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put			0.00000	0	35.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call			3.00000	3	37.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put			3,947.00000	4,089	37.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call			1.00000	1	44.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put			5,945.00000	6,087	44.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put			7,944.00000	8,087	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call			4,206.00000	4,064	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put			0.00000	0	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call			3.00000	3	36.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put			3,798.00000	3,939	36.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	1	44.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put			5,795.00000	5,937	44.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call			0.00000	0	50.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put			7,794.00000	7,937	50.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call			4,456.00000	4,314	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call			4.00000	4	35.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put			3,548.00000	3,690	35.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call			1.00000	1	43.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put			5,545.00000	5,688	43.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call			0.00000	0	49.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put			7,544.00000	7,687	49.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call			4,556.00000	4,414	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call			4,006.00000	3,864	35.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put			0.00000	0	35.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call			3.00000	3	37.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put			3,997.00000	4,139	37.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call			1.00000	1	45.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put			5,995.00000	6,137	45.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call			0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put			7,994.00000	8,137	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call			4,256.00000	4,114	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put			0.00000	0	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call			3.00000	3	36.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put			3,748.00000	3,890	36.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call			1.00000	1	44.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put			5,745.00000	5,887	44.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call			0.00000	0	50.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put			7,744.00000	7,887	50.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call			4,506.00000	4,364	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put			0.00000	0	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call			4.00000	4	35.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.95	Put		3,499.00000	3,640	35.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call		1.00000	1	43.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put		5,495.00000	5,638	43.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call		0.00000	0	49.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put		7,494.00000	7,637	49.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Call		4,806.00000	4,664	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Call		4,656.00000	4,514	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Call		3,656.00000	3,514	35.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Put		0.00000	0	35.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Call		4,706.00000	4,564	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	0	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Call		3,706.00000	3,564	35.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Put		0.00000	0	35.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Call		4,306.00000	4,164	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Put		0.00000	0	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Call		3.00000	3	36.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Put		3,698.00000	3,840	36.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Call		1.00000	1	43.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Put		5,695.00000	5,837	43.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Call		0.00000	0	50.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Put		7,694.00000	7,837	50.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Call		3,956.00000	3,814	35.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Put		0.00000	0	35.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Call		3.00000	2	37.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Put		4,047.00000	4,189	37.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Call		1.00000	1	45.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Put		6,045.00000	6,187	45.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Call		0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Put		8,044.00000	8,187	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.75	Call		2.00000	2	38.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.75	Put		4,297.00000	4,439	38.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.75	Call		0.00000	1	45.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.75	Put		6,295.00000	6,437	45.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.75	Call		0.00000	0	50.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.75	Put		8,294.00000	8,437	50.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.51740	12.66640		17.68	3,755,220.00	300	1,793.00
£ / R On 15/03/2010 Currency Future	12.65	Call		536.00000	464	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		519.00000	597	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		496.00000	429	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		579.00000	661	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		442.00000	381	18.66	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		675.00000	764	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		425.00000	366	18.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.95	Put			708.00000	799	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			364.00000	313	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			848.00000	946	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			338.00000	290	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			921.00000	1,022	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			351.00000	301	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			884.00000	984	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			393.00000	339	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			777.00000	871	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			459.00000	396	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			643.00000	729	18.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			515.00000	446	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			549.00000	629	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			606.00000	523	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			439.00000	505	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			558.00000	483	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			492.00000	566	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			656.00000	569	17.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			390.00000	451	17.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			683.00000	593	17.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			366.00000	425	17.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			797.00000	698	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			281.00000	330	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			925.00000	816	16.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			209.00000	249	16.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			892.00000	785	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			226.00000	268	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			994.00000	880	16.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			178.00000	213	16.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			828.00000	726	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			262.00000	309	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			768.00000	670	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			301.00000	353	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			631.00000	545	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			414.00000	478	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			581.00000	502	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			465.00000	535	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			477.00000	412	18.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			611.00000	695	18.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			379.00000	326	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			812.00000	908	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			313.00000	268	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			997.00000	1,101	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			269.00000	231	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,153.00000	1,263	20.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.75	Call			232.00000	199	20.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,316.00000	1,431	20.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			224.00000	192	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,358.00000	1,474	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			216.00000	185	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,400.00000	1,517	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			209.00000	178	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,442.00000	1,561	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			194.00000	166	21.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,528.00000	1,648	21.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			175.00000	149	21.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,658.00000	1,782	21.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			181.00000	155	21.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,615.00000	1,737	21.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,684.00000	1,540	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			68.00000	72	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			3,528.00000	3,379	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			11.00000	12	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			250.00000	214	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,234.00000	1,347	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			301.00000	258	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			1,035.00000	1,141	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			120.00000	102	22.98	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			2,154.00000	2,284	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			280.00000	239	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,113.00000	1,222	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			187.00000	160	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,571.00000	1,693	21.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			201.00000	172	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,485.00000	1,604	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			260.00000	222	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,193.00000	1,305	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			290.00000	249	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,074.00000	1,181	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			325.00000	279	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			959.00000	1,061	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			241.00000	206	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,275.00000	1,389	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,183.00000	3,035	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			17.00000	17	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,207.00000	2,059	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			40.00000	42	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,274.00000	1,132	16.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			107.00000	115	16.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			138.00000	118	22.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.50	Put			1,972.00000	2,100	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			67.00000	59	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,901.00000	3,041	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			34.00000	32	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,868.00000	4,015	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			22.00000	20	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,855.00000	5,003	28.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,085.00000	2,936	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			18.00000	19	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,110.00000	1,964	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			44.00000	46	19.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,185.00000	1,056	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			119.00000	139	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			129.00000	110	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			2,063.00000	2,192	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			63.00000	55	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,996.00000	3,138	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			32.00000	30	26.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,966.00000	4,113	26.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			21.00000	19	28.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,955.00000	5,102	28.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			2,987.00000	2,838	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			20.00000	21	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,015.00000	1,868	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			48.00000	51	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,103.00000	983	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			137.00000	166	16.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			58.00000	52	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			3,092.00000	3,234	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			31.00000	29	26.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			4,064.00000	4,211	26.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			20.00000	19	29.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			5,054.00000	5,201	29.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			2,888.00000	2,740	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			22.00000	23	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			1,920.00000	1,774	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			53.00000	56	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,030.00000	914	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			163.00000	197	16.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			112.00000	95	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,245.00000	2,377	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			54.00000	48	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			3,188.00000	3,331	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			29.00000	28	27.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			4,163.00000	4,310	27.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.80	Call			19.00000	18	29.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			5,153.00000	5,301	29.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,741.00000	2,593	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			25.00000	26	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,778.00000	1,633	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			62.00000	65	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			100.00000	85	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,384.00000	2,518	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			49.00000	44	25.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,333.00000	3,477	25.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			27.00000	26	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,311.00000	4,458	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			18.00000	17	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,302.00000	5,450	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			2,839.00000	2,691	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			23.00000	24	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			1,872.00000	1,727	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			56.00000	59	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			108.00000	91	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,291.00000	2,424	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			53.00000	47	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,236.00000	3,380	25.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			28.00000	27	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,212.00000	4,359	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			19.00000	18	29.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,203.00000	5,350	29.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,134.00000	2,986	24.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			17.00000	18	24.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,158.00000	2,011	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			42.00000	44	20.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,229.00000	1,094	16.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			113.00000	126	16.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			134.00000	114	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			2,017.00000	2,146	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			65.00000	57	24.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,948.00000	3,089	24.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			33.00000	31	26.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,917.00000	4,064	26.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			21.00000	20	28.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,905.00000	5,052	28.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			2,937.00000	2,789	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			21.00000	22	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			1,967.00000	1,821	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			51.00000	54	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,066.00000	948	16.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.75	Put			150.00000	181	16.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			116.00000	98	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,200.00000	2,331	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			56.00000	50	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,140.00000	3,283	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			30.00000	28	26.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,113.00000	4,261	26.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			20.00000	18	29.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			5,103.00000	5,251	29.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,036.00000	2,887	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			19.00000	20	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,062.00000	1,916	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			46.00000	49	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,141.00000	1,019	16.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			125.00000	152	16.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			125.00000	106	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,109.00000	2,238	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			60.00000	53	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,044.00000	3,186	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			31.00000	30	26.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			4,015.00000	4,162	26.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			21.00000	19	28.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			5,004.00000	5,152	28.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			2,790.00000	2,642	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			24.00000	25	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			1,825.00000	1,680	18.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			59.00000	62	18.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			959.00000	848	16.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			193.00000	230	16.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			104.00000	88	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,337.00000	2,471	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			51.00000	45	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,284.00000	3,428	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			28.00000	26	27.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,261.00000	4,409	27.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			19.00000	17	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,252.00000	5,400	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			241.00000	206	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,275.00000	1,389	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,380.00000	3,231	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			13.00000	14	25.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,400.00000	2,252	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			34.00000	35	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,454.00000	1,311	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			87.00000	93	17.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.30	Call			710.00000	618	17.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			344.00000	400	17.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			158.00000	135	22.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,791.00000	1,917	22.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			77.00000	67	24.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,711.00000	2,850	24.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			39.00000	36	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,673.00000	3,818	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			24.00000	22	28.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,657.00000	4,805	28.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			11.00000	10	31.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,645.00000	6,792	31.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			4.00000	3	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			8,638.00000	8,786	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,232.00000	3,084	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			16.00000	16	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,255.00000	2,107	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			38.00000	40	20.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			1,318.00000	1,176	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			102.00000	109	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			70.00000	61	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,853.00000	2,993	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			22.00000	21	28.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,806.00000	4,953	28.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			10.00000	9	32.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,794.00000	6,942	32.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			4.00000	3	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,787.00000	8,936	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			10.00000	9	32.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,894.00000	7,041	32.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			3.00000	3	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,887.00000	9,035	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			10.00000	9	32.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			6,943.00000	7,091	32.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			3.00000	3	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			8,937.00000	9,085	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			9.00000	8	32.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,093.00000	7,241	32.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			3.00000	2	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,086.00000	9,235	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			9.00000	8	32.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,192.00000	7,340	32.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			3.00000	2	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,186.00000	9,335	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			9.00000	8	32.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.90	Put			7,242.00000	7,390	32.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			3.00000	2	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			9,236.00000	9,385	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			8.00000	7	32.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,292.00000	7,440	32.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			2.00000	2	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,286.00000	9,435	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,644.00000	2,495	22.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			27.00000	28	22.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			860.00000	755	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			243.00000	288	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			46.00000	42	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,430.00000	3,574	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			18.00000	16	29.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,401.00000	5,549	29.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			8.00000	7	33.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,392.00000	7,540	33.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			2.00000	2	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,386.00000	9,534	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			9.00000	8	32.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			7,143.00000	7,290	32.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			3.00000	2	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			9,136.00000	9,285	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			10.00000	8	32.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			6,993.00000	7,141	32.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			3.00000	3	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			8,987.00000	9,135	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			3,281.00000	3,133	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			15.00000	16	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			2,303.00000	2,156	20.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			37.00000	38	20.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,363.00000	1,221	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			97.00000	103	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			72.00000	63	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			2,806.00000	2,945	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			23.00000	21	28.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,756.00000	4,904	28.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			11.00000	9	32.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			6,744.00000	6,892	32.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			4.00000	3	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			8,737.00000	8,886	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			3,429.00000	3,281	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			13.00000	13	25.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			2,449.00000	2,301	21.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			32.00000	33	21.52	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	11.25	Call		1,500.00000	1,356	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		83.00000	89	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		738.00000	643	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		322.00000	376	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		80.00000	69	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,664.00000	2,802	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		24.00000	22	28.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,608.00000	4,755	28.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		11.00000	10	31.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		6,595.00000	6,743	31.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		4.00000	3	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		8,588.00000	8,736	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		3,478.00000	3,330	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		12.00000	13	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		2,497.00000	2,349	21.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		31.00000	32	21.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		1,545.00000	1,401	17.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		79.00000	84	17.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		83.00000	72	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,617.00000	2,754	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		24.00000	23	27.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		4,558.00000	4,706	27.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		12.00000	10	31.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		6,545.00000	6,693	31.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		4.00000	4	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		8,538.00000	8,686	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		3,331.00000	3,182	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		14.00000	15	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		2,352.00000	2,204	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		35.00000	37	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,408.00000	1,266	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		92.00000	98	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		75.00000	65	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,758.00000	2,897	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		23.00000	21	28.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,707.00000	4,854	28.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		11.00000	10	31.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		6,694.00000	6,842	31.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		4.00000	3	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		8,687.00000	8,836	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		10.00000	9	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		6,844.00000	6,992	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		3.00000	3	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		8,837.00000	8,985	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		2,595.00000	2,447	22.19	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	10.10	Put			28.00000	29	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			1,638.00000	1,493	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			72.00000	76	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			44.00000	40	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,478.00000	3,623	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			18.00000	16	29.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,451.00000	5,599	29.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			8.00000	7	33.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,442.00000	7,590	33.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			2.00000	2	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			9,436.00000	9,584	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			2,546.00000	2,398	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			30.00000	31	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			1,592.00000	1,447	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			75.00000	80	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			43.00000	39	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,527.00000	3,672	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			17.00000	16	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,501.00000	5,648	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			8.00000	7	33.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			7,491.00000	7,639	33.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			2.00000	2	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,486.00000	9,634	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			2,692.00000	2,544	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			26.00000	27	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			1,731.00000	1,586	18.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			65.00000	69	18.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			409.00000	352	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			742.00000	835	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			48.00000	43	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			3,381.00000	3,525	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			18.00000	17	29.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			5,352.00000	5,499	29.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			8.00000	7	32.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			7,342.00000	7,490	32.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			2.00000	2	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			9,336.00000	9,485	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			3,627.00000	3,478	26.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			10.00000	11	26.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			93.00000	79	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			2,476.00000	2,612	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			26.00000	25	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			4,410.00000	4,557	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			12.00000	11	31.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			6,396.00000	6,543	31.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.05	Call			5.00000	4	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,388.00000	8,537	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			86.00000	74	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			2,570.00000	2,707	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			25.00000	23	27.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,509.00000	4,656	27.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			12.00000	10	31.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,495.00000	6,643	31.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			5.00000	4	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,488.00000	8,636	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,577.00000	3,429	26.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			11.00000	11	26.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			90.00000	77	23.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,523.00000	2,659	23.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			26.00000	24	27.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,459.00000	4,607	27.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			12.00000	11	31.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,446.00000	6,593	31.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			5.00000	4	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,438.00000	8,586	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			3,726.00000	3,577	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			9.00000	10	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			13.00000	11	31.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,297.00000	6,444	31.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			5.00000	4	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,289.00000	8,437	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,825.00000	3,676	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			8.00000	9	27.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			14.00000	12	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,197.00000	6,344	31.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			6.00000	5	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,189.00000	8,337	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,775.00000	3,627	27.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			9.00000	9	27.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			13.00000	12	31.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,247.00000	6,394	31.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			5.00000	4	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,239.00000	8,387	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,874.00000	3,726	27.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			8.00000	8	27.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			14.00000	12	31.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			6,147.00000	6,295	31.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			6.00000	5	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			8,139.00000	8,287	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			4,122.00000	3,974	28.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	8.55	Put		5.00000	6	28.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call		15.00000	14	30.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put		5,899.00000	6,046	30.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call		7.00000	6	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put		7,890.00000	8,038	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call		4,171.00000	4,023	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put		5.00000	6	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call		16.00000	14	30.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put		5,849.00000	5,997	30.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call		7.00000	6	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put		7,841.00000	7,989	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call		4,072.00000	3,924	28.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put		6.00000	7	28.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call		15.00000	13	30.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put		5,949.00000	6,096	30.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call		7.00000	6	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put		7,940.00000	8,088	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call		4,221.00000	4,073	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put		4.00000	5	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call		143.00000	122	22.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put		1,926.00000	2,054	22.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call		35.00000	33	26.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put		3,819.00000	3,965	26.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call		16.00000	14	30.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put		5,799.00000	5,947	30.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		7.00000	6	33.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		7,791.00000	7,939	33.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call		4,469.00000	4,320	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put		2.00000	3	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call		169.00000	144	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put		1,703.00000	1,827	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call		42.00000	38	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put		3,575.00000	3,721	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call		17.00000	15	30.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put		5,551.00000	5,698	30.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call		8.00000	7	33.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put		7,541.00000	7,689	33.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call		4,519.00000	4,370	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put		2.00000	3	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call		4,023.00000	3,874	28.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put		7.00000	7	28.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call		15.00000	13	30.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put		5,998.00000	6,146	30.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call		7.00000	5	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put		7,990.00000	8,138	33.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	8.05	Call		4,618.00000	4,469	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Put		2.00000	2	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Call		4,817.00000	4,669	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Put		1.00000	1	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Call		4,668.00000	4,519	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Put		2.00000	2	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Call		3,676.00000	3,528	26.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Put		10.00000	10	26.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Call		4,718.00000	4,569	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Put		1.00000	2	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Call		4,320.00000	4,172	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Put		4.00000	4	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Call		152.00000	130	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Put		1,836.00000	1,963	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Call		38.00000	35	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Put		3,721.00000	3,867	26.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Call		16.00000	15	30.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Put		5,700.00000	5,847	30.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Call		7.00000	6	33.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Put		7,691.00000	7,839	33.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Call		4,270.00000	4,122	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Put		4.00000	5	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Call		147.00000	126	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Put		1,881.00000	2,008	22.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Call		37.00000	34	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Put		3,770.00000	3,916	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Call		16.00000	14	30.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Put		5,750.00000	5,897	30.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Call		7.00000	6	33.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Put		7,741.00000	7,889	33.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Call		3,974.00000	3,825	27.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Put		7.00000	7	27.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Call		15.00000	13	31.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Put		6,048.00000	6,195	31.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Call		6.00000	5	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Put		8,040.00000	8,188	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.75	Call		3,924.00000	3,775	27.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.75	Put		7.00000	8	27.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.75	Call		14.00000	12	31.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.75	Put		6,098.00000	6,245	31.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.75	Call		6.00000	5	33.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.75	Put		8,090.00000	8,238	33.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.71950	12.87200		17.69	190,792.50	15	687.00
£ / R On 14/06/2010 Currency Future	12.85	Call		718.00000	640	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		696.00000	771	17.99	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	12.95	Call			680.00000	605	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			758.00000	836	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			625.00000	556	18.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			853.00000	937	18.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			592.00000	526	18.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			920.00000	1,006	18.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			531.00000	471	19.11	0.00	0	11,323.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,059.00000	1,151	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			517.00000	458	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,095.00000	1,189	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			561.00000	498	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			989.00000	1,078	18.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			67.00000	57	25.02	0.00	0	11,279.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,695.00000	4,838	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			643.00000	572	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			821.00000	902	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			699.00000	623	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			727.00000	803	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			784.00000	698	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			612.00000	678	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			740.00000	659	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			668.00000	739	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			830.00000	741	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			558.00000	621	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			855.00000	763	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			533.00000	593	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			958.00000	859	17.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			436.00000	489	17.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			1,072.00000	965	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			350.00000	396	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,043.00000	937	16.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			371.00000	418	16.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,133.00000	1,022	16.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			311.00000	353	16.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			986.00000	884	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			414.00000	465	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			905.00000	810	17.30	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put			483.00000	540	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			807.00000	719	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			585.00000	649	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			761.00000	678	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			639.00000	708	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			784.00000	698	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			612.00000	678	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			931.00000	834	17.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.40	Put			459.00000	514	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			661.00000	588	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			789.00000	869	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			576.00000	512	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			954.00000	1,042	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			317.00000	280	21.15	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,845.00000	1,961	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			608.00000	541	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			886.00000	971	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			546.00000	484	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,024.00000	1,115	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			490.00000	434	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,168.00000	1,265	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			441.00000	390	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,319.00000	1,421	19.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			387.00000	342	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,515.00000	1,623	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			377.00000	334	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,555.00000	1,664	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			359.00000	317	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,637.00000	1,748	20.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			350.00000	310	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,678.00000	1,790	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			325.00000	287	21.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,803.00000	1,918	21.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			333.00000	295	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,761.00000	1,875	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			418.00000	370	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,396.00000	1,501	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			477.00000	423	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,205.00000	1,303	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			452.00000	401	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,280.00000	1,381	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			464.00000	411	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,242.00000	1,342	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			407.00000	361	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,435.00000	1,541	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			368.00000	325	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,596.00000	1,706	20.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			341.00000	302	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,719.00000	1,832	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			397.00000	351	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,475.00000	1,582	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			429.00000	380	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,357.00000	1,460	19.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.95	Call			397.00000	351	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,475.00000	1,582	20.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			407.00000	361	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,435.00000	1,541	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			452.00000	401	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,280.00000	1,381	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			503.00000	446	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,131.00000	1,226	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			288.00000	255	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			2,016.00000	2,135	21.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			197.00000	171	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,675.00000	2,802	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			121.00000	104	23.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,599.00000	3,734	23.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			72.00000	62	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,550.00000	4,693	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			42.00000	37	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,520.00000	5,668	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			203.00000	176	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,631.00000	2,757	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			124.00000	106	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,552.00000	3,687	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			75.00000	64	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,503.00000	4,644	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			43.00000	38	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,471.00000	5,619	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,285.00000	4,134	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			13.00000	15	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			2,818.00000	2,665	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			46.00000	45	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,454.00000	1,321	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			182.00000	201	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			136.00000	117	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,364.00000	3,498	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			63.00000	54	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,791.00000	4,935	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			29.00000	27	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			6,257.00000	6,408	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			20.00000	18	28.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,748.00000	7,899	28.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			4,728.00000	4,576	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			6.00000	6	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,257.00000	3,105	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			35.00000	35	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			1,826.00000	1,686	16.50	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	11.15	Put		104.00000	116	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		170.00000	147	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,948.00000	3,077	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		81.00000	69	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		4,359.00000	4,499	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		35.00000	32	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,813.00000	5,962	25.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		22.00000	21	28.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		7,300.00000	7,451	28.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		4,975.00000	4,823	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		3.00000	4	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		3,502.00000	3,349	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		30.00000	29	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,045.00000	1,903	16.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		73.00000	83	16.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		192.00000	167	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,720.00000	2,848	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		93.00000	79	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		4,121.00000	4,259	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		40.00000	36	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,568.00000	5,717	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		24.00000	22	27.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		7,052.00000	7,202	27.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,404.00000	3,251	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		32.00000	32	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,429.00000	2,275	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		57.00000	56	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		1,533.00000	1,399	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		161.00000	179	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		880.00000	786	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		508.00000	566	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		302.00000	267	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,930.00000	2,048	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		183.00000	159	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,811.00000	2,939	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		113.00000	97	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,741.00000	3,877	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		2,526.00000	2,372	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		54.00000	53	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		1,615.00000	1,478	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		143.00000	159	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		118.00000	101	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,646.00000	3,782	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		70.00000	60	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,598.00000	4,741	24.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.35	Call		3,551.00000	3,398	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		29.00000	28	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		2,574.00000	2,421	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		52.00000	52	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		1,656.00000	1,519	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		134.00000	150	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		65.00000	56	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,743.00000	4,886	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		268.00000	237	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		2,146.00000	2,267	21.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		161.00000	139	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		3,039.00000	3,170	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		101.00000	86	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,979.00000	4,116	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		58.00000	50	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,936.00000	5,081	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		237.00000	207	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		2,365.00000	2,487	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		143.00000	123	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		3,271.00000	3,404	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		88.00000	75	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		4,216.00000	4,355	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		50.00000	44	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		5,178.00000	5,325	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		3,160.00000	3,007	21.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		38.00000	37	21.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		2,187.00000	2,037	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		65.00000	67	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		1,338.00000	1,211	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		216.00000	241	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		208.00000	181	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,586.00000	2,711	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		127.00000	109	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		3,505.00000	3,639	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		77.00000	65	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		4,455.00000	4,596	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		44.00000	39	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		5,422.00000	5,569	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		3,014.00000	2,860	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		42.00000	41	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		1,230.00000	1,113	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		258.00000	294	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		2,965.00000	2,811	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		43.00000	42	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,001.00000	1,859	16.63	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 14/06/2010 Currency Future	10.95	Put		79.00000	89	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,197.00000	1,082	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		275.00000	313	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		680.00000	605	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		758.00000	836	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		188.00000	163	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,766.00000	2,893	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		115.00000	99	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,693.00000	3,829	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		68.00000	59	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,646.00000	4,789	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		39.00000	35	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,617.00000	5,766	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		2,867.00000	2,713	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		45.00000	44	19.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		1,912.00000	1,771	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		90.00000	102	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		178.00000	155	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,856.00000	2,985	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		110.00000	94	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,788.00000	3,925	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		37.00000	34	25.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,715.00000	5,864	25.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		2,769.00000	2,616	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		47.00000	46	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		105.00000	90	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,883.00000	4,021	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		61.00000	53	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,839.00000	4,983	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		3,063.00000	2,909	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		41.00000	39	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		2,090.00000	1,947	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		68.00000	78	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		1,263.00000	1,145	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		241.00000	276	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		3,209.00000	3,056	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		37.00000	37	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,235.00000	2,082	16.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		63.00000	63	16.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,376.00000	1,245	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		204.00000	225	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		213.00000	186	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,541.00000	2,666	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		130.00000	112	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		3,458.00000	3,592	23.72	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 14/06/2010 Currency Future	17.20	Call			79.00000	67	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,407.00000	4,548	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			45.00000	40	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,373.00000	5,520	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,235.00000	2,082	16.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			63.00000	63	16.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,376.00000	1,245	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			204.00000	225	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			213.00000	186	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,541.00000	2,666	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			2,916.00000	2,762	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			44.00000	43	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			1,956.00000	1,815	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			84.00000	95	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,165.00000	1,052	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			293.00000	332	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			38.00000	34	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,666.00000	5,815	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			1,869.00000	1,728	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			97.00000	109	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,102.00000	993	16.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			330.00000	374	16.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			174.00000	151	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,902.00000	3,031	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			108.00000	92	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,836.00000	3,973	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			36.00000	33	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,764.00000	5,913	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,355.00000	3,202	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			33.00000	33	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,380.00000	2,227	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			58.00000	58	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,493.00000	1,359	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			171.00000	190	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			231.00000	201	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,409.00000	2,532	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			139.00000	120	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,317.00000	3,451	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			86.00000	73	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,264.00000	4,403	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			49.00000	43	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,227.00000	5,374	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			26.00000	24	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,704.00000	6,855	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			13.00000	11	28.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.55	Put		8,691.00000	8,841	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		2,283.00000	2,130	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		61.00000	61	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		1,415.00000	1,282	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		193.00000	213	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		25.00000	23	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		6,803.00000	6,954	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		12.00000	10	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		8,790.00000	8,941	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		25.00000	23	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		6,903.00000	7,053	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		11.00000	10	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		8,889.00000	9,040	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		3,111.00000	2,958	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		39.00000	38	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		2,138.00000	1,992	16.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		66.00000	72	16.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		1,300.00000	1,178	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		228.00000	258	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		157.00000	136	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		3,085.00000	3,216	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		56.00000	49	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		4,984.00000	5,130	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		24.00000	22	27.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		6,952.00000	7,103	27.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		11.00000	9	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		8,939.00000	9,090	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,001.00000	1,859	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		79.00000	89	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,197.00000	1,082	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		275.00000	313	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		146.00000	126	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,224.00000	3,357	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		52.00000	45	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		5,130.00000	5,276	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		24.00000	22	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		7,102.00000	7,252	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		10.00000	9	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		9,088.00000	9,239	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		146.00000	126	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,224.00000	3,357	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		23.00000	21	27.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		7,151.00000	7,302	27.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		10.00000	8	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		9,138.00000	9,289	28.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.15	Call			133.00000	114	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,411.00000	3,545	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			46.00000	41	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			5,324.00000	5,471	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			9.00000	8	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			9,287.00000	9,438	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			2,720.00000	2,567	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			48.00000	48	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			1,783.00000	1,643	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			111.00000	124	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			22.00000	20	28.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			7,350.00000	7,501	28.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			9.00000	7	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			9,337.00000	9,488	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			2,623.00000	2,470	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			51.00000	50	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			1,698.00000	1,560	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			126.00000	141	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			22.00000	20	28.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			7,450.00000	7,600	28.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			8.00000	7	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			9,436.00000	9,587	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			2,672.00000	2,518	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			50.00000	49	18.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			1,740.00000	1,602	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			118.00000	132	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			1,014.00000	911	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			392.00000	441	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			22.00000	20	28.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			7,400.00000	7,551	28.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			8.00000	7	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			9,386.00000	9,538	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			48.00000	42	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			5,276.00000	5,423	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			23.00000	21	28.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,251.00000	7,401	28.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			9.00000	8	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,237.00000	9,388	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			150.00000	129	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			3,178.00000	3,310	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			53.00000	47	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			5,081.00000	5,227	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			10.00000	9	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			9,038.00000	9,189	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			3,453.00000	3,300	22.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.45	Put		31.00000	30	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,477.00000	2,324	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		55.00000	54	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		1,574.00000	1,438	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		152.00000	169	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		27.00000	25	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,605.00000	6,755	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		14.00000	12	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,592.00000	8,742	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		27.00000	25	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		6,555.00000	6,706	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		14.00000	12	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		8,542.00000	8,692	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,306.00000	3,153	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		34.00000	34	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		2,332.00000	2,179	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		60.00000	59	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		26.00000	24	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,754.00000	6,904	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		12.00000	11	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,740.00000	8,891	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		165.00000	143	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,993.00000	3,124	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		60.00000	52	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		4,888.00000	5,032	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		25.00000	23	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		6,853.00000	7,004	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		12.00000	10	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,840.00000	8,990	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		154.00000	133	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		3,132.00000	3,263	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		55.00000	48	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		5,033.00000	5,178	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		24.00000	22	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		7,002.00000	7,153	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		11.00000	9	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		8,989.00000	9,140	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		21.00000	20	28.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		7,499.00000	7,650	28.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		8.00000	7	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		9,486.00000	9,637	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		23.00000	21	28.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		7,201.00000	7,352	28.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		10.00000	8	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		9,188.00000	9,339	28.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.25	Call			3,649.00000	3,496	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			27.00000	26	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			28.00000	26	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,406.00000	6,557	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			15.00000	13	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,393.00000	8,544	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			27.00000	26	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			6,505.00000	6,656	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			14.00000	12	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			8,492.00000	8,643	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,600.00000	3,447	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			28.00000	27	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			28.00000	26	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,456.00000	6,606	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			15.00000	13	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			8,443.00000	8,593	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			3,747.00000	3,594	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			25.00000	24	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			219.00000	191	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,497.00000	2,621	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			29.00000	27	26.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			6,307.00000	6,458	26.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			16.00000	14	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			8,294.00000	8,444	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			3,845.00000	3,692	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			23.00000	23	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			30.00000	28	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			6,208.00000	6,358	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			17.00000	15	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			8,195.00000	8,345	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			3,796.00000	3,643	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			24.00000	23	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			225.00000	196	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,453.00000	2,576	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			83.00000	71	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,311.00000	4,451	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			17.00000	14	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,245.00000	8,395	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,894.00000	3,741	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			22.00000	22	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			30.00000	28	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,158.00000	6,309	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			18.00000	15	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			8,146.00000	8,296	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			4,139.00000	3,987	24.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	8.75	Put		17.00000	18	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call		33.00000	31	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put		5,911.00000	6,061	26.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call		20.00000	18	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put		7,898.00000	8,048	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call		4,188.00000	4,037	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put		16.00000	17	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call		275.00000	243	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put		2,103.00000	2,224	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call		103.00000	88	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put		3,931.00000	4,068	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call		34.00000	31	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put		5,862.00000	6,012	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call		20.00000	18	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put		7,848.00000	7,999	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call		4,090.00000	3,938	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put		18.00000	19	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call		262.00000	230	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put		2,190.00000	2,311	21.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call		98.00000	83	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put		4,026.00000	4,164	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call		33.00000	30	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put		5,961.00000	6,111	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call		20.00000	17	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put		7,948.00000	8,098	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call		4,481.00000	4,330	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put		9.00000	10	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call		21.00000	19	28.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put		7,549.00000	7,700	28.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call		4,530.00000	4,379	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put		8.00000	9	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call		4,236.00000	4,085	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put		14.00000	16	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call		281.00000	249	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put		2,059.00000	2,180	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call		20.00000	18	28.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put		7,798.00000	7,949	28.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call		4,042.00000	3,889	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put		20.00000	19	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call		256.00000	224	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put		2,234.00000	2,355	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call		96.00000	81	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put		4,074.00000	4,212	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call		32.00000	30	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put		6,010.00000	6,160	26.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.85	Call			19.00000	17	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put			7,997.00000	8,147	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Call			4,629.00000	4,477	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Put			7.00000	8	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Call			4,827.00000	4,675	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Put			5.00000	5	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Call			4,678.00000	4,527	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Put			6.00000	7	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Call			3,698.00000	3,545	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Put			26.00000	25	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Call			4,334.00000	4,183	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Put			12.00000	13	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Call			295.00000	261	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Put			1,973.00000	2,092	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Call			21.00000	19	28.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Put			7,699.00000	7,849	28.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Call			3,993.00000	3,840	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Put			21.00000	20	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Call			250.00000	218	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Put			2,278.00000	2,399	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Call			31.00000	29	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Put			6,059.00000	6,210	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Call			19.00000	16	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Put			8,047.00000	8,197	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Call			26.00000	24	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Put			6,654.00000	6,805	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Call			13.00000	11	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Put			8,641.00000	8,792	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.20	Call			29.00000	27	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.20	Put			6,357.00000	6,507	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.20	Call			16.00000	13	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.20	Put			8,344.00000	8,494	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.95	Call			3,943.00000	3,790	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.95	Put			21.00000	21	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.95	Call			243.00000	212	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.95	Put			2,321.00000	2,443	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.95	Call			91.00000	77	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.95	Put			4,169.00000	4,307	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.95	Call			31.00000	29	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.95	Put			6,109.00000	6,259	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.95	Call			18.00000	16	28.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.95	Put			8,096.00000	8,246	28.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.11270		11.16710		16.37	255,592.10	23	34,651.00
€ / R On 14/12/2009 Currency Future	11.15	Call			230.00000	204	16.64	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	11.15	Put			213.00000	241	16.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			209.00000	185	16.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			242.00000	273	16.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			190.00000	168	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			273.00000	306	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			143.00000	126	18.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			376.00000	413	18.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			130.00000	114	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			413.00000	452	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			89.00000	78	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			572.00000	615	19.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			74.00000	65	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			657.00000	702	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call			4,217.00000	4,163	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put			0.00000	0	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			108.00000	94	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			490.00000	532	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			98.00000	86	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			531.00000	573	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			34.00000	29	22.34	0.00	0	12,389.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,066.00000	1,117	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			1.00000	1	33.51	0.00	0	12,389.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,434.00000	3,489	33.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			173.00000	153	17.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			306.00000	340	17.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			258.00000	224	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			191.00000	212	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			289.00000	253	16.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			172.00000	190	16.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			354.00000	315	16.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			137.00000	152	16.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			321.00000	283	16.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			154.00000	170	16.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			157.00000	139	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			340.00000	376	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			21.00000	18	23.96	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,354.00000	1,406	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			118.00000	104	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			451.00000	491	18.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			81.00000	71	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			614.00000	658	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			68.00000	59	20.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			700.00000	746	20.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			56.00000	49	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			789.00000	836	20.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.85	Call			62.00000	54	20.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			745.00000	791	20.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			47.00000	41	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			880.00000	928	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			43.00000	38	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			926.00000	975	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			40.00000	35	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			973.00000	1,022	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			52.00000	45	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			834.00000	882	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			36.00000	32	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,019.00000	1,069	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			31.00000	27	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,114.00000	1,164	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			19.00000	17	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,402.00000	1,454	24.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			22.00000	20	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,305.00000	1,357	23.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			24.00000	21	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,257.00000	1,309	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			17.00000	15	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,500.00000	1,552	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			16.00000	14	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,548.00000	1,601	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			15.00000	13	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,597.00000	1,650	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			14.00000	12	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,646.00000	1,699	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			10.00000	9	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,843.00000	1,897	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			8.00000	7	27.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			2,041.00000	2,094	27.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			6.00000	5	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,239.00000	2,293	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			7.00000	6	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,140.00000	2,193	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			6.00000	6	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,189.00000	2,243	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			6.00000	6	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,189.00000	2,243	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			4.00000	4	29.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,487.00000	2,541	29.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			4.00000	4	29.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,537.00000	2,591	29.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			5.00000	4	29.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.60	Put		2,438.00000	2,491	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		5.00000	4	29.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,388.00000	2,442	29.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		5.00000	5	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,338.00000	2,392	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		5.00000	4	29.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,388.00000	2,442	29.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		6.00000	5	28.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,289.00000	2,342	28.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		3.00000	3	30.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,686.00000	2,740	30.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		7.00000	7	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,090.00000	2,144	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		1.00000	1	34.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,684.00000	3,738	34.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		4.00000	3	29.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,587.00000	2,641	29.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		3.00000	3	30.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,786.00000	2,840	30.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		3.00000	2	31.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,886.00000	2,940	31.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		2.00000	2	31.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,985.00000	3,039	31.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		2.00000	2	32.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		3,085.00000	3,139	32.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		7.00000	6	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,140.00000	2,193	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		6.00000	5	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,239.00000	2,293	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		4.00000	3	30.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,636.00000	2,690	30.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		3.00000	3	30.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,736.00000	2,790	30.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		3.00000	2	30.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,836.00000	2,890	30.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		10.00000	9	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,893.00000	1,946	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		9.00000	8	27.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,992.00000	2,045	27.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		4.00000	4	29.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,487.00000	2,541	29.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		9.00000	8	27.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,992.00000	2,045	27.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		3.00000	3	30.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,686.00000	2,740	30.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Call			9.00000	8	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,942.00000	1,995	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			4.00000	3	30.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,636.00000	2,690	30.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			3.00000	3	30.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,736.00000	2,790	30.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			2.00000	2	31.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,935.00000	2,990	31.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			3.00000	2	31.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,886.00000	2,940	31.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			11.00000	10	26.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,794.00000	1,847	26.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			12.00000	10	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,745.00000	1,798	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			9.00000	8	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,942.00000	1,995	27.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			5.00000	4	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,438.00000	2,491	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			12.00000	10	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,745.00000	1,798	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			13.00000	11	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,696.00000	1,748	25.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			10.00000	9	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,893.00000	1,946	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			18.00000	16	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,451.00000	1,503	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			26.00000	23	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,209.00000	1,260	23.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			17.00000	15	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,500.00000	1,552	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			28.00000	25	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,161.00000	1,212	22.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			24.00000	21	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,257.00000	1,309	23.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			18.00000	16	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,451.00000	1,503	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			584.00000	535	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			67.00000	73	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			1.00000	1	33.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,484.00000	3,539	33.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			757.00000	705	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			40.00000	42	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			1.00000	1	34.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,584.00000	3,638	34.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,623.00000	1,568	24.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.55	Put		5.00000	5	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		1.00000	1	37.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,384.00000	4,438	37.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		0.00000	0	44.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,883.00000	5,938	44.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		0.00000	0	46.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,383.00000	7,437	46.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		1,920.00000	1,866	26.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		3.00000	3	26.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		503.00000	457	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		86.00000	94	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		1.00000	1	36.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		4,084.00000	4,138	36.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		0.00000	0	43.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,583.00000	5,638	43.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		0.00000	0	46.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		7,083.00000	7,137	46.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		34.00000	29	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,066.00000	1,117	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,069.00000	2,015	27.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		2.00000	2	27.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		626.00000	576	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		59.00000	64	18.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		1.00000	1	35.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,934.00000	3,988	35.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		1.00000	0	42.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,433.00000	5,488	42.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		0.00000	0	45.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,933.00000	6,987	45.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,367.00000	3,313	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	26.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,368.00000	2,313	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		1.00000	1	28.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,376.00000	1,321	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		9.00000	8	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		464.00000	419	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		97.00000	106	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		1.00000	1	34.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,634.00000	3,688	34.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		1.00000	1	38.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,634.00000	4,688	38.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,467.00000	3,413	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		0.00000	0	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,468.00000	2,413	28.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		0.00000	0	28.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.70	Call			1,474.00000	1,420	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			7.00000	7	23.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			543.00000	495	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			76.00000	83	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			1.00000	1	33.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,534.00000	3,588	33.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			1.00000	1	38.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,534.00000	4,588	38.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,517.00000	3,463	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			0.00000	0	26.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,517.00000	2,463	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			0.00000	0	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,524.00000	1,469	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			7.00000	6	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			1.00000	1	38.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,484.00000	4,538	38.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,267.00000	3,213	27.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	27.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,268.00000	2,214	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			1.00000	1	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,278.00000	1,223	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			11.00000	10	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			390.00000	348	17.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			122.00000	135	17.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			1.00000	1	34.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,734.00000	3,788	34.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			1.00000	1	39.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,734.00000	4,788	39.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,167.00000	3,113	28.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	28.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,169.00000	2,114	27.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			2.00000	2	27.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,180.00000	1,125	20.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			13.00000	12	20.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			1.00000	1	35.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,834.00000	3,888	35.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			1.00000	1	39.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,834.00000	4,888	39.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,067.00000	3,013	28.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			0.00000	0	28.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,083.00000	1,028	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			16.00000	15	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			1.00000	1	40.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,933.00000	4,988	40.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,117.00000	3,063	28.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.05	Put		0.00000	0	28.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,119.00000	2,065	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		2.00000	2	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,131.00000	1,076	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		14.00000	14	20.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		1.00000	1	35.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,884.00000	3,938	35.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		1.00000	1	40.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,883.00000	4,938	40.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,317.00000	3,263	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,318.00000	2,264	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		1.00000	1	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,327.00000	1,272	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		10.00000	9	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		426.00000	383	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		109.00000	120	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		1.00000	1	39.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,684.00000	4,738	39.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,417.00000	3,363	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	0	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,418.00000	2,363	28.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		1.00000	1	28.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,425.00000	1,370	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		8.00000	8	22.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		1.00000	1	38.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,584.00000	4,638	38.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,567.00000	3,513	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,567.00000	2,513	28.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		0.00000	0	28.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,573.00000	1,518	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		6.00000	6	23.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		1.00000	1	37.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,434.00000	4,488	37.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,567.00000	3,513	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	25.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,667.00000	3,613	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		0.00000	0	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,667.00000	2,613	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		0.00000	0	28.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,672.00000	1,617	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		5.00000	5	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		712.00000	661	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		45.00000	49	18.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.50	Call			2.00000	1	33.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,335.00000	3,389	33.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			1.00000	1	37.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,334.00000	4,388	37.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,867.00000	3,813	24.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			0.00000	0	24.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,867.00000	2,813	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,871.00000	1,816	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			3.00000	3	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			893.00000	840	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			26.00000	28	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			2.00000	2	32.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,135.00000	3,189	32.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			1.00000	1	36.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			4,134.00000	4,188	36.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			3,967.00000	3,913	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	0	23.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			2,967.00000	2,913	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			0.00000	0	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			1,970.00000	1,915	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			3.00000	3	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			987.00000	933	19.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			20.00000	21	19.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			2.00000	2	31.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			3,035.00000	3,089	31.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			1.00000	1	36.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			4,034.00000	4,088	36.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			0.00000	0	45.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			6,033.00000	6,088	45.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			0.00000	0	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			8,033.00000	8,087	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			0.00000	0	45.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			6,133.00000	6,188	45.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			0.00000	0	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,133.00000	8,187	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,767.00000	3,713	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			0.00000	0	24.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,767.00000	2,713	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			0.00000	0	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,771.00000	1,717	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			4.00000	4	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			802.00000	750	18.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			35.00000	37	18.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			1.00000	1	37.03	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	15.40	Put		4,234.00000	4,288	37.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		0.00000	0	45.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		6,233.00000	6,288	45.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		0.00000	0	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		8,233.00000	8,287	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		0.00000	0	45.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,333.00000	6,388	45.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		0.00000	0	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,333.00000	8,387	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		0.00000	0	45.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,483.00000	6,537	45.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		0.00000	0	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,483.00000	8,537	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		0.00000	0	45.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,583.00000	6,637	45.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		0.00000	0	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,583.00000	8,637	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		0.00000	0	45.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,733.00000	6,787	45.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		0.00000	0	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,733.00000	8,787	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		0.00000	0	45.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,683.00000	6,737	45.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		0.00000	0	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,683.00000	8,737	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		0.00000	0	45.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,433.00000	6,487	45.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		0.00000	0	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,433.00000	8,487	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		3,917.00000	3,863	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		0.00000	0	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		2,917.00000	2,863	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		0.00000	0	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		940.00000	887	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		23.00000	24	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		0.00000	0	45.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		6,083.00000	6,138	45.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		0.00000	0	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		8,083.00000	8,137	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		3,817.00000	3,763	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		0.00000	0	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		2,817.00000	2,763	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		0.00000	0	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		1,821.00000	1,766	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		4.00000	4	25.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.35	Call			847.00000	795	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			30.00000	32	19.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			1.00000	1	36.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,184.00000	4,238	36.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			0.00000	0	45.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,183.00000	6,238	45.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			0.00000	0	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,183.00000	8,237	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,717.00000	3,663	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			0.00000	0	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,717.00000	2,663	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			0.00000	0	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,722.00000	1,667	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			5.00000	4	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			1.00000	1	37.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			4,284.00000	4,338	37.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			0.00000	0	45.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,283.00000	6,338	45.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			0.00000	0	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,283.00000	8,337	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			0.00000	0	45.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,633.00000	6,687	45.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,633.00000	8,687	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			0.00000	0	45.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,533.00000	6,587	45.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,533.00000	8,587	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			4,067.00000	4,013	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	0	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			0.00000	0	45.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			5,933.00000	5,988	45.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			0.00000	0	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			7,933.00000	7,987	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			4,017.00000	3,963	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			0.00000	0	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			3,017.00000	2,963	28.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			0.00000	0	28.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			2,020.00000	1,965	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			3.00000	2	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			1,034.00000	980	19.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			17.00000	18	19.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			1.00000	1	35.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			3,984.00000	4,038	35.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			0.00000	0	45.19	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 14/12/2009 Currency Future	17.15	Put		5,983.00000	6,038	45.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call		0.00000	0	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put		7,983.00000	8,037	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call		4,117.00000	4,063	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put		0.00000	0	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call		0.00000	0	46.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put		7,883.00000	7,937	46.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call		4,167.00000	4,113	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put		0.00000	0	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call		0.00000	0	44.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put		5,833.00000	5,888	44.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call		0.00000	0	46.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put		7,833.00000	7,887	46.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call		3,217.00000	3,163	27.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		0.00000	0	27.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,218.00000	2,164	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		1.00000	1	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call		1,229.00000	1,174	21.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		12.00000	11	21.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		1.00000	1	34.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,784.00000	3,838	34.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		0.00000	0	44.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,783.00000	5,838	44.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		0.00000	0	46.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,783.00000	7,837	46.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.55	Call		3,617.00000	3,563	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.55	Put		0.00000	0	25.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Call		2,617.00000	2,563	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Put		0.00000	0	28.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Call		669.00000	618	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Put		52.00000	56	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Call		0.00000	0	45.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Put		6,383.00000	6,438	45.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Call		0.00000	0	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Put		8,383.00000	8,437	46.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.29810	11.35780		17.04	4,587,028.60	406	4,407.00
€ / R On 15/03/2010 Currency Future	11.35	Call		452.00000	427	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		445.00000	479	17.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		433.00000	408	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		475.00000	510	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		414.00000	390	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		506.00000	542	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		362.00000	341	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		604.00000	643	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call		347.00000	327	18.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.65	Put		639.00000	678	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		291.00000	274	18.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		783.00000	826	18.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		267.00000	251	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		859.00000	903	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		317.00000	299	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		710.00000	751	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		304.00000	286	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		746.00000	788	18.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		396.00000	373	17.64	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put		538.00000	575	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		476.00000	447	17.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		418.00000	449	17.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		500.00000	470	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		392.00000	422	16.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		551.00000	518	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		343.00000	370	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		525.00000	494	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		367.00000	395	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		578.00000	544	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		320.00000	346	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		379.00000	357	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		571.00000	609	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		332.00000	312	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		674.00000	714	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		279.00000	262	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		821.00000	864	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		256.00000	241	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		898.00000	942	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		235.00000	221	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		977.00000	1,023	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		157.00000	147	20.91	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,399.00000	1,449	20.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		634.00000	598	16.72	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		277.00000	300	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		245.00000	231	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		937.00000	982	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		332.00000	312	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		674.00000	714	18.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		225.00000	212	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,018.00000	1,064	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		216.00000	203	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,058.00000	1,105	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		207.00000	195	19.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,100.00000	1,147	19.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.25	Call			3,116.00000	3,057	25.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			9.00000	9	25.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,133.00000	2,073	20.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			25.00000	25	20.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,183.00000	1,128	16.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			75.00000	79	16.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			98.00000	92	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,990.00000	2,044	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			43.00000	40	24.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,935.00000	2,992	24.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			19.00000	19	26.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,912.00000	3,971	26.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			11.00000	11	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,904.00000	4,963	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,166.00000	3,106	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			8.00000	8	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,181.00000	2,122	20.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			24.00000	24	20.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,228.00000	1,173	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			71.00000	75	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			101.00000	95	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,944.00000	1,997	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			44.00000	42	24.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,887.00000	2,943	24.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			20.00000	19	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,862.00000	3,921	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			12.00000	11	28.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,854.00000	4,913	28.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,265.00000	3,205	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			7.00000	7	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,279.00000	2,219	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			21.00000	21	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,321.00000	1,264	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			63.00000	66	16.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			109.00000	102	22.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,851.00000	1,904	22.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			48.00000	45	24.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,790.00000	2,847	24.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			22.00000	21	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,764.00000	3,823	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			12.00000	12	28.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,754.00000	4,814	28.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,315.00000	3,255	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			7.00000	7	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,328.00000	2,268	21.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.05	Put			20.00000	20	21.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,367.00000	1,311	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			59.00000	63	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			606.00000	571	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			298.00000	323	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			112.00000	105	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,805.00000	1,857	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			50.00000	47	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,742.00000	2,799	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			23.00000	22	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,715.00000	3,773	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			12.00000	12	27.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,705.00000	4,764	27.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,215.00000	3,156	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			8.00000	8	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,230.00000	2,171	21.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			22.00000	23	21.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,274.00000	1,219	16.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			67.00000	70	16.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			105.00000	98	22.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,897.00000	1,950	22.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			46.00000	43	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,838.00000	2,895	24.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			21.00000	20	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,813.00000	3,872	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			12.00000	12	28.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,804.00000	4,863	28.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,463.00000	3,404	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			6.00000	6	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,475.00000	2,415	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			17.00000	17	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,508.00000	1,451	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			50.00000	52	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			695.00000	657	16.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			237.00000	258	16.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			125.00000	117	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,667.00000	1,719	21.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			57.00000	53	23.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,599.00000	2,655	23.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			25.00000	24	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,567.00000	3,626	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			13.00000	13	27.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,556.00000	4,615	27.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,563.00000	3,503	27.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			5.00000	5	27.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.80	Call			2,573.00000	2,514	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			15.00000	16	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,603.00000	1,545	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			45.00000	47	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			759.00000	718	16.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			201.00000	220	16.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			135.00000	126	21.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,577.00000	1,628	21.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			62.00000	58	23.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,504.00000	2,560	23.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			27.00000	26	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,470.00000	3,528	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			14.00000	14	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,456.00000	4,516	27.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,513.00000	3,454	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			5.00000	5	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,524.00000	2,464	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			16.00000	16	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,555.00000	1,498	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			48.00000	49	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			726.00000	687	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			219.00000	239	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			130.00000	122	21.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,622.00000	1,674	21.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			59.00000	55	23.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,552.00000	2,607	23.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			26.00000	25	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,518.00000	3,577	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			14.00000	13	27.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,506.00000	4,565	27.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,364.00000	3,305	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			6.00000	6	26.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,377.00000	2,317	21.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			19.00000	19	21.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,414.00000	1,357	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			56.00000	59	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			116.00000	109	22.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,759.00000	1,811	22.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			52.00000	49	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,695.00000	2,751	24.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			23.00000	22	25.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,666.00000	3,724	25.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			13.00000	12	27.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,655.00000	4,714	27.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,414.00000	3,354	26.71	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 15/03/2010 Currency Future	7.95	Put			6.00000	6	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,426.00000	2,366	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			18.00000	18	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,461.00000	1,404	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			53.00000	56	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			664.00000	627	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			256.00000	279	16.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			121.00000	113	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,713.00000	1,765	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			55.00000	51	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,647.00000	2,703	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			24.00000	23	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,617.00000	3,675	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			13.00000	13	27.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,605.00000	4,665	27.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,613.00000	3,553	27.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			5.00000	5	27.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,622.00000	2,563	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			15.00000	15	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,650.00000	1,592	18.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			43.00000	44	18.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			792.00000	751	16.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			185.00000	203	16.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			140.00000	131	21.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,532.00000	1,583	21.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			65.00000	60	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,457.00000	2,512	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			28.00000	27	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,421.00000	3,479	25.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			14.00000	14	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,407.00000	4,466	27.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,662.00000	3,603	27.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			4.00000	5	27.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,672.00000	2,612	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			14.00000	14	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,698.00000	1,640	18.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			40.00000	42	18.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			827.00000	784	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			169.00000	186	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			145.00000	136	21.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,487.00000	1,538	21.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			68.00000	63	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,410.00000	2,465	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			30.00000	28	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,372.00000	3,430	25.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.70	Call		15.00000	14	27.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,357.00000	4,416	27.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		3,861.00000	3,802	28.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		4.00000	4	28.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		2,869.00000	2,809	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		11.00000	11	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		1,890.00000	1,831	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		32.00000	33	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		973.00000	926	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		115.00000	128	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		170.00000	159	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,312.00000	1,361	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		80.00000	75	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,223.00000	2,277	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		35.00000	33	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,177.00000	3,235	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		17.00000	16	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,159.00000	4,218	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,011.00000	3,951	29.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		3.00000	3	29.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,017.00000	2,958	24.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		10.00000	10	24.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,035.00000	1,976	20.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		28.00000	28	20.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,092.00000	1,042	16.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		84.00000	94	16.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		191.00000	180	20.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,183.00000	1,231	20.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		92.00000	85	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,084.00000	2,137	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		39.00000	37	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		3,031.00000	3,089	24.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		18.00000	17	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		4,010.00000	4,069	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		7.00000	7	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		6,000.00000	6,059	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		3.00000	3	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,995.00000	8,055	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		7.00000	7	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		6,149.00000	6,208	31.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		3.00000	3	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		8,145.00000	8,204	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,762.00000	3,702	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		4.00000	4	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,770.00000	2,711	23.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.60	Put		13.00000	13	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,794.00000	1,735	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		36.00000	37	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		898.00000	853	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		140.00000	155	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		74.00000	69	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,316.00000	2,370	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		16.00000	15	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,258.00000	4,317	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		6.00000	6	31.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,249.00000	6,308	31.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		2.00000	2	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,245.00000	8,304	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		6.00000	6	31.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,348.00000	6,408	31.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		2.00000	2	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,344.00000	8,404	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,513.00000	3,454	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		5.00000	5	27.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		6.00000	5	31.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,498.00000	6,557	31.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		2.00000	2	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,494.00000	8,554	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		5.00000	5	31.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,598.00000	6,657	31.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		2.00000	2	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,594.00000	8,654	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		5.00000	5	31.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,747.00000	6,807	31.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		2.00000	2	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,744.00000	8,803	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		5.00000	5	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,697.00000	6,757	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		2.00000	2	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,694.00000	8,753	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		6.00000	6	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,448.00000	6,508	31.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		2.00000	2	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,444.00000	8,504	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		3,911.00000	3,851	28.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		3.00000	3	28.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		2,918.00000	2,859	24.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		11.00000	11	24.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		1,939.00000	1,879	19.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		31.00000	31	19.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.45	Call			1,012.00000	964	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			104.00000	116	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			84.00000	78	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,176.00000	2,230	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			17.00000	17	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			4,109.00000	4,168	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			7.00000	7	30.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			6,099.00000	6,159	30.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			3.00000	3	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			8,095.00000	8,155	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			3,961.00000	3,901	29.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			3.00000	3	29.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			2,968.00000	2,908	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			10.00000	10	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			1,987.00000	1,928	20.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			29.00000	30	20.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,051.00000	1,003	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			94.00000	105	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			88.00000	81	23.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,130.00000	2,183	23.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			17.00000	17	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			4,060.00000	4,119	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			7.00000	7	30.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			6,049.00000	6,109	30.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			3.00000	3	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			8,045.00000	8,105	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			3,812.00000	3,752	28.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			4.00000	4	28.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			2,820.00000	2,760	24.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			12.00000	12	24.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			1,842.00000	1,783	19.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			34.00000	35	19.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			935.00000	890	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			127.00000	141	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			77.00000	71	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,269.00000	2,323	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			16.00000	16	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,208.00000	4,268	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			7.00000	6	31.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,199.00000	6,258	31.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			3.00000	2	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			8,195.00000	8,254	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			6.00000	6	31.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,398.00000	6,458	31.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			2.00000	2	33.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.75	Put		8,394.00000	8,454	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call		5.00000	5	31.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put		6,648.00000	6,707	31.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call		2.00000	2	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put		8,644.00000	8,704	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call		6.00000	5	31.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put		6,548.00000	6,607	31.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call		2.00000	2	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put		8,544.00000	8,604	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call		3,712.00000	3,652	27.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put		4.00000	4	27.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call		2,721.00000	2,661	23.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put		13.00000	13	23.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call		1,746.00000	1,687	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put		38.00000	39	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call		862.00000	818	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put		154.00000	170	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call		71.00000	66	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put		2,363.00000	2,418	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call		15.00000	15	27.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put		4,307.00000	4,367	27.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call		6.00000	6	31.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		6,299.00000	6,358	31.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call		2.00000	2	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,295.00000	8,354	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		4,110.00000	4,051	29.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		2.00000	2	29.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		8.00000	7	30.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		5,900.00000	5,959	30.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		3.00000	3	33.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		7,895.00000	7,955	33.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		4,060.00000	4,001	29.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		3.00000	3	29.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		3,067.00000	3,007	25.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		9.00000	9	25.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		2,084.00000	2,025	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		26.00000	26	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		1,137.00000	1,082	15.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		79.00000	84	15.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		95.00000	89	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		2,037.00000	2,091	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		19.00000	18	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		3,961.00000	4,020	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		7.00000	7	30.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		5,950.00000	6,009	30.71	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 15/03/2010 Currency Future	19.30	Call		3.00000	3	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		7,945.00000	8,005	33.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,210.00000	4,150	29.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		2.00000	2	29.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		8.00000	8	30.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,800.00000	5,859	30.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		3.00000	3	33.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,796.00000	7,855	33.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Call		4,160.00000	4,100	29.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Put		2.00000	2	29.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Call		8.00000	7	30.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Put		5,850.00000	5,909	30.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Call		3.00000	3	33.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Put		7,845.00000	7,905	33.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Call		4,259.00000	4,200	29.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Put		2.00000	2	29.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Call		8.00000	8	30.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Put		5,750.00000	5,810	30.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Call		3.00000	3	33.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Put		7,746.00000	7,805	33.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.48100	11.54330		17.30	0.00	0	876.00
€ / R On 14/06/2010 Currency Future	11.55	Call		607.00000	580	17.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put		613.00000	649	17.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call		588.00000	562	17.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put		645.00000	681	17.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.75	Call		535.00000	512	17.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.75	Put		742.00000	781	17.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Call		519.00000	496	18.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Put		776.00000	815	18.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call		459.00000	439	18.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put		916.00000	958	18.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.15	Call		420.00000	401	18.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.15	Put		1,026.00000	1,070	18.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Call		4,249.00000	4,187	25.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Put		6.00000	6	25.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.95	Call		473.00000	452	18.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.95	Put		880.00000	921	18.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Call		503.00000	481	18.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Put		810.00000	850	18.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call		552.00000	528	17.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put		709.00000	747	17.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call		651.00000	620	17.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put		557.00000	589	17.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call		674.00000	642	17.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put		530.00000	561	17.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	11.35	Call			697.00000	665	17.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put			504.00000	534	17.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Call			722.00000	688	17.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Put			478.00000	507	17.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call			628.00000	599	17.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put			585.00000	618	17.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call			488.00000	467	18.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			845.00000	886	18.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			432.00000	413	18.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			989.00000	1,032	18.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call			4,053.00000	3,991	25.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put			9.00000	10	25.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call			3,067.00000	3,004	21.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put			23.00000	23	21.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call			2,089.00000	2,026	17.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put			46.00000	45	17.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call			1,215.00000	1,163	15.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put			171.00000	182	15.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call			205.00000	197	22.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put			2,162.00000	2,216	22.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call			83.00000	79	26.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put			4,040.00000	4,098	26.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call			18.00000	17	25.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put			5,975.00000	6,036	25.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call			10.00000	10	29.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put			7,967.00000	8,029	29.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call			4,102.00000	4,040	25.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put			8.00000	9	25.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call			3,116.00000	3,053	21.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put			22.00000	22	21.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call			2,137.00000	2,075	17.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put			44.00000	44	17.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call			1,254.00000	1,202	15.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put			161.00000	171	15.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call			210.00000	201	22.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put			2,117.00000	2,170	22.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call			85.00000	81	26.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put			3,992.00000	4,050	26.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call			19.00000	18	25.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put			5,926.00000	5,987	25.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call			10.00000	10	29.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put			7,917.00000	7,979	29.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call			4,004.00000	3,941	25.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put			10.00000	10	25.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call			3,018.00000	2,955	21.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	8.55	Put		24.00000	24	21.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call		2,041.00000	1,980	17.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put		47.00000	49	17.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call		1,175.00000	1,127	15.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put		182.00000	196	15.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call		200.00000	192	22.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put		2,207.00000	2,261	22.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call		82.00000	77	26.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put		4,088.00000	4,146	26.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call		17.00000	17	26.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put		6,024.00000	6,086	26.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call		10.00000	9	29.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put		8,017.00000	8,078	29.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call		4,151.00000	4,089	25.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put		8.00000	8	25.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call		3,165.00000	3,103	22.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put		22.00000	22	22.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call		2,186.00000	2,123	17.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put		43.00000	42	17.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call		1,295.00000	1,241	16.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put		151.00000	160	16.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call		215.00000	206	22.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put		2,072.00000	2,125	22.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call		87.00000	82	25.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put		3,943.00000	4,001	25.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call		20.00000	19	25.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put		5,876.00000	5,938	25.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call		10.00000	10	28.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put		7,867.00000	7,929	28.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call		4,200.00000	4,138	25.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put		7.00000	7	25.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call		3,214.00000	3,152	22.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put		21.00000	21	22.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call		2,235.00000	2,172	17.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put		41.00000	41	17.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call		1,336.00000	1,282	16.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put		142.00000	151	16.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call		220.00000	211	21.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put		2,027.00000	2,080	21.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call		88.00000	84	25.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put		3,895.00000	3,953	25.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call		21.00000	20	25.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put		5,827.00000	5,889	25.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call		10.00000	10	28.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put		7,817.00000	7,879	28.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	7.70	Call			3,855.00000	3,793	24.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put			12.00000	12	24.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call			2,870.00000	2,808	20.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put			27.00000	27	20.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call			1,902.00000	1,842	16.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put			59.00000	61	16.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call			1,071.00000	1,026	16.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put			228.00000	245	16.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call			185.00000	177	22.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put			2,342.00000	2,396	22.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call			73.00000	69	26.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put			4,230.00000	4,288	26.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call			17.00000	16	26.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put			6,173.00000	6,235	26.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call			9.00000	9	29.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put			8,166.00000	8,228	29.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call			3,954.00000	3,892	25.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put			11.00000	11	25.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call			2,969.00000	2,906	21.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put			25.00000	25	21.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call			1,994.00000	1,934	16.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put			51.00000	53	16.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call			1,140.00000	1,093	16.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put			196.00000	212	16.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call			195.00000	187	22.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put			2,252.00000	2,306	22.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call			79.00000	74	26.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put			4,136.00000	4,193	26.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call			17.00000	17	26.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put			6,074.00000	6,136	26.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call			10.00000	9	29.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put			8,066.00000	8,128	29.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Call			3,263.00000	3,201	22.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Put			20.00000	20	22.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Call			2,283.00000	2,221	18.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Put			40.00000	40	18.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Call			1,377.00000	1,322	16.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Put			134.00000	141	16.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Call			225.00000	216	21.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Put			1,982.00000	2,035	21.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Call			90.00000	86	25.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Put			3,847.00000	3,905	25.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Call			21.00000	20	25.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Put			5,778.00000	5,839	25.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Call			10.00000	10	28.77	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	19.30	Put		7,767.00000	7,829	28.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Call		3,756.00000	3,694	24.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Put		13.00000	13	24.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Call		2,772.00000	2,709	20.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Put		29.00000	28	20.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Call		1,812.00000	1,752	16.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Put		68.00000	71	16.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Call		1,005.00000	962	16.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Put		262.00000	281	16.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Call		176.00000	168	22.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Put		2,433.00000	2,487	22.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Call		68.00000	64	26.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Put		4,325.00000	4,383	26.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Call		16.00000	16	26.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Put		6,273.00000	6,335	26.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Call		8.00000	8	29.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Put		8,265.00000	8,327	29.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Call		3,707.00000	3,644	24.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Put		13.00000	13	24.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Call		2,723.00000	2,660	20.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Put		30.00000	29	20.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Call		1,767.00000	1,708	16.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Put		73.00000	77	16.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Call		974.00000	931	16.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Put		280.00000	300	16.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Call		172.00000	164	23.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Put		2,478.00000	2,533	23.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.85	Call		66.00000	62	26.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.85	Put		4,372.00000	4,431	26.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Call		16.00000	15	26.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Put		6,322.00000	6,384	26.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Call		8.00000	8	29.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Put		8,315.00000	8,377	29.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Call		3,608.00000	3,546	23.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Put		15.00000	15	23.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Call		2,625.00000	2,562	19.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Put		32.00000	31	19.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Call		1,677.00000	1,619	16.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Put		84.00000	88	16.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Call		912.00000	872	16.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Put		319.00000	341	16.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Call		163.00000	156	23.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Put		2,570.00000	2,625	23.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Call		61.00000	57	26.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Put		4,468.00000	4,526	26.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	17.95	Call			15.00000	15	26.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.95	Put			6,422.00000	6,484	26.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.95	Call			8.00000	7	29.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.95	Put			8,414.00000	8,476	29.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.90	Call			3,657.00000	3,595	24.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.90	Put			14.00000	14	24.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.90	Call			2,674.00000	2,611	19.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.90	Put			31.00000	30	19.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.90	Call			1,722.00000	1,663	16.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.90	Put			79.00000	82	16.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.90	Call			943.00000	901	16.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.90	Put			299.00000	320	16.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.90	Call			168.00000	160	23.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.90	Put			2,524.00000	2,579	23.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.90	Call			63.00000	59	26.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.90	Put			4,420.00000	4,478	26.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.90	Call			16.00000	15	26.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.90	Put			6,372.00000	6,434	26.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.90	Call			8.00000	8	29.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.90	Put			8,365.00000	8,427	29.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.15	Call			3,411.00000	3,348	23.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.15	Put			17.00000	17	23.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.15	Call			2,429.00000	2,367	18.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.15	Put			36.00000	36	18.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.15	Call			1,503.00000	1,447	16.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.15	Put			110.00000	116	16.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.15	Call			799.00000	763	16.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.15	Put			406.00000	432	16.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.15	Call			148.00000	141	23.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.15	Put			2,755.00000	2,810	23.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.15	Call			53.00000	49	26.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.15	Put			4,659.00000	4,718	26.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.15	Call			14.00000	14	26.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.15	Put			6,621.00000	6,683	26.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.15	Call			7.00000	6	29.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.15	Put			8,613.00000	8,675	29.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.00	Call			3,559.00000	3,496	23.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.00	Put			15.00000	15	23.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.00	Call			2,576.00000	2,513	19.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.00	Put			33.00000	32	19.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.00	Call			1,633.00000	1,576	16.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.00	Put			90.00000	95	16.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.00	Call			883.00000	844	16.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.00	Put			340.00000	363	16.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.00	Call			159.00000	152	23.29	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	14.00	Put		2,616.00000	2,671	23.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.00	Call		59.00000	55	26.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.00	Put		4,515.00000	4,574	26.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.00	Call		15.00000	15	26.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.00	Put		6,472.00000	6,534	26.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.00	Call		7.00000	7	29.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.00	Put		8,464.00000	8,526	29.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.75	Call		3,806.00000	3,743	24.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.75	Put		12.00000	12	24.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.75	Call		2,821.00000	2,759	20.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.75	Put		28.00000	28	20.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.75	Call		1,857.00000	1,797	16.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.75	Put		63.00000	66	16.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.75	Call		1,038.00000	994	16.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.75	Put		245.00000	263	16.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.75	Call		181.00000	173	22.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.75	Put		2,387.00000	2,442	22.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.75	Call		71.00000	66	26.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.75	Put		4,277.00000	4,335	26.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.75	Call		16.00000	16	26.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.75	Put		6,223.00000	6,285	26.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.75	Call		9.00000	8	29.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.75	Put		8,215.00000	8,277	29.09	0.00	0	0.00
€ / R On 13/12/2010 Currency Future			11.84120	11.90390		17.83	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.90	Call		0.00000	855	17.92	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.90	Put		0.00000	914	17.92	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.95	Call		861.00000	837	18.02	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.95	Put		907.00000	946	18.02	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.00	Call		844.00000	820	18.12	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.00	Put		940.00000	979	18.12	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.10	Call		809.00000	787	18.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.10	Put		1,005.00000	1,046	18.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Call		777.00000	756	18.50	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Put		1,073.00000	1,114	18.50	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.40	Call		717.00000	697	18.89	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.40	Put		1,213.00000	1,256	18.89	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.55	Call		676.00000	658	19.18	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.55	Put		1,322.00000	1,366	19.18	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.25	Call		761.00000	740	18.60	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.25	Put		1,107.00000	1,149	18.60	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Call		826.00000	803	18.21	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Put		972.00000	1,012	18.21	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Call		3,736.00000	3,674	20.08	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Put		33.00000	33	20.08	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Call		2,768.00000	2,708	17.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 13/12/2010 Currency Future	9.20	Put		64.00000	67	17.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Call		1,884.00000	1,831	16.12	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Put		180.00000	189	16.12	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Call		1,196.00000	1,160	16.70	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Put		492.00000	519	16.70	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Call		380.00000	372	22.26	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Put		2,677.00000	2,730	22.26	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Call		217.00000	212	25.41	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Put		4,513.00000	4,571	25.41	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Call		136.00000	133	28.03	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Put		6,432.00000	6,492	28.03	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Call		85.00000	82	29.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Put		8,381.00000	8,441	29.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Call		3,100.00000	3,037	17.69	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Put		46.00000	46	17.69	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Call		2,175.00000	2,117	16.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Put		121.00000	126	16.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Call		1,400.00000	1,355	16.09	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Put		346.00000	363	16.09	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.85	Call		899.00000	873	17.83	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.85	Put		845.00000	882	17.83	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Call		603.00000	587	19.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Put		1,549.00000	1,596	19.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Call		311.00000	304	23.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Put		3,257.00000	3,313	23.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Call		184.00000	180	26.30	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Put		5,130.00000	5,189	26.30	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Call		118.00000	115	28.71	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Put		7,064.00000	7,124	28.71	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Call		67.00000	65	29.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Put		9,013.00000	9,074	29.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.95	Call		3,003.00000	2,942	17.54	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.95	Put		49.00000	51	17.54	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.95	Call		2,089.00000	2,033	16.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.95	Put		135.00000	142	16.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.95	Call		1,336.00000	1,296	16.26	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.95	Put		382.00000	405	16.26	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.95	Call		581.00000	566	19.95	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.95	Put		1,627.00000	1,675	19.95	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.95	Call		302.00000	296	23.48	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.95	Put		3,348.00000	3,404	23.48	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.95	Call		180.00000	176	26.44	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.95	Put		5,226.00000	5,285	26.44	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.95	Call		115.00000	113	28.81	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.95	Put		7,161.00000	7,221	28.81	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 13/12/2010 Currency Future	20.95	Call		65.00000	63	29.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.95	Put		9,111.00000	9,171	29.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.25	Call		3,687.00000	3,625	19.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.25	Put		33.00000	34	19.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.25	Call		2,721.00000	2,661	17.07	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.25	Put		68.00000	70	17.07	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.25	Call		1,844.00000	1,791	16.12	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.25	Put		190.00000	200	16.12	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.25	Call		1,170.00000	1,135	16.78	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.25	Put		516.00000	544	16.78	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.25	Call		374.00000	366	22.34	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.25	Put		2,720.00000	2,775	22.34	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.25	Call		214.00000	209	25.48	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.25	Put		4,560.00000	4,618	25.48	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.25	Call		135.00000	132	28.08	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.25	Put		6,481.00000	6,541	28.08	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.25	Call		84.00000	81	29.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.25	Put		8,430.00000	8,490	29.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.55	Call		3,393.00000	3,331	18.80	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.55	Put		39.00000	39	18.80	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.55	Call		2,445.00000	2,386	16.60	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.55	Put		91.00000	94	16.60	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.55	Call		1,614.00000	1,565	16.10	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.55	Put		260.00000	273	16.10	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.55	Call		1,025.00000	995	17.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.55	Put		671.00000	703	17.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.55	Call		340.00000	333	22.83	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.55	Put		2,986.00000	3,042	22.83	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.55	Call		198.00000	194	25.89	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.55	Put		4,844.00000	4,903	25.89	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.55	Call		126.00000	123	28.39	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.55	Put		6,772.00000	6,832	28.39	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.55	Call		75.00000	73	29.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.55	Put		8,721.00000	8,781	29.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.40	Call		3,540.00000	3,478	19.35	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.40	Put		36.00000	37	19.35	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.40	Call		2,582.00000	2,523	16.84	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.40	Put		78.00000	81	16.84	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.40	Call		1,727.00000	1,676	16.11	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.40	Put		223.00000	235	16.11	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.40	Call		1,095.00000	1,062	17.05	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.40	Put		591.00000	621	17.05	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.40	Call		357.00000	349	22.58	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.40	Put		2,853.00000	2,908	22.58	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.40	Call		206.00000	201	25.69	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	16.40	Put		4,702.00000	4,760	25.69	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.40	Call		130.00000	127	28.24	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.40	Put		6,626.00000	6,686	28.24	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.40	Call		79.00000	77	29.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.40	Put		8,575.00000	8,635	29.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.10	Call		3,835.00000	3,772	20.45	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.10	Put		31.00000	31	20.45	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.10	Call		2,862.00000	2,801	17.30	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.10	Put		58.00000	60	17.30	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.10	Call		1,964.00000	1,911	16.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.10	Put		161.00000	169	16.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.10	Call		1,250.00000	1,213	16.52	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.10	Put		447.00000	472	16.52	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.10	Call		393.00000	384	22.10	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.10	Put		2,589.00000	2,643	22.10	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.10	Call		222.00000	218	25.28	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.10	Put		4,418.00000	4,477	25.28	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.10	Call		140.00000	137	27.93	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.10	Put		6,336.00000	6,395	27.93	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.10	Call		88.00000	86	29.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.10	Put		8,285.00000	8,344	29.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.00	Call		3,933.00000	3,871	20.82	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.00	Put		29.00000	30	20.82	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.00	Call		2,956.00000	2,895	17.46	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.00	Put		52.00000	54	17.46	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.00	Call		2,047.00000	1,992	16.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.00	Put		143.00000	151	16.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.00	Call		1,307.00000	1,268	16.35	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.00	Put		403.00000	427	16.35	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.00	Call		406.00000	397	21.94	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.00	Put		2,503.00000	2,556	21.94	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.00	Call		228.00000	224	25.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.00	Put		4,324.00000	4,382	25.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.00	Call		143.00000	140	27.82	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.00	Put		6,239.00000	6,299	27.82	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.00	Call		92.00000	89	29.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.00	Put		8,188.00000	8,248	29.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	7.95	Call		3,982.00000	3,920	21.00	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	7.95	Put		28.00000	29	21.00	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	13.95	Call		413.00000	404	21.85	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	13.95	Put		2,459.00000	2,512	21.85	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	15.95	Call		232.00000	227	25.07	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	15.95	Put		4,278.00000	4,336	25.07	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	17.95	Call		145.00000	142	27.77	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	17.95	Put		6,191.00000	6,251	27.77	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	19.95	Call			93.00000	90	29.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	19.95	Put			8,140.00000	8,199	29.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	7.90	Call			0.00000	3,969	21.19	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	7.90	Put			0.00000	28	21.19	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.90	Call			0.00000	2,990	17.62	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.90	Put			0.00000	49	17.62	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.90	Call			0.00000	2,075	16.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.90	Put			0.00000	134	16.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.90	Call			0.00000	1,325	16.18	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.90	Put			0.00000	384	16.18	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	13.90	Call			0.00000	411	21.77	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	13.90	Put			0.00000	2,469	21.77	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	15.90	Call			0.00000	230	25.00	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	15.90	Put			0.00000	4,289	25.00	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	17.90	Call			0.00000	143	27.72	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	17.90	Put			0.00000	6,202	27.72	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	19.90	Call			0.00000	92	29.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	19.90	Put			0.00000	8,151	29.75	0.00	0	0.00
AL13 On 04/02/2010 Index Future			254.59100		254.71300		0.00	0.00	0	22.00
AL7T On 04/02/2010 Index Future			325.98700		326.29500		0.00	0.00	0	58.00
ALBI On 04/02/2010 Index Future			302.93600		303.03400		0.00	0.00	0	585.00
ALBI On 06/05/2010 Index Future			308.49900		308.60000		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			313.59400		313.75800		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future			131.06400		131.13900		0.00	0.00	0	2.00
CRD1 On 06/05/2010 Index Future			133.47000		133.54800		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi			304.63100		304.72050		5.37	0.00	0	1,525.00
GOVI On 06/05/2010 jGovi			310.22500		310.31750		6.80	0.00	0	0.00
GOVI On 05/08/2010 jGovi			316.00750		316.10300		6.57	0.00	0	0.00
ILBI On 04/02/2010 Index Future			364.95200		365.02300		0.00	0.00	0	425.00
J153 On 31/08/2010 jSwap			6.88737		6.88981		15.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.60900		8.61300		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.42800		8.40300		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
J201 On 22/12/2014 jSwap			8.46800		8.47200		15.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.74500		8.73600		15.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.72800		8.71600		15.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.75300		8.73500		15.00	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.90200		6.90500		0.26	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.00600		7.01900		0.33	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.22800		7.24400		0.36	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.52500		7.54600		0.38	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.75200		7.76900		2.63	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.57600		8.58100		5.41	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.76600		8.74700		8.73	0.00	0	0.00
JROD On 30/11/2009 jRod			6.73900		6.74300		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			6.86400		6.87500		0.00	0.00	0	0.00
JROD On 29/01/2010 jRod			7.05000		7.06600		0.00	0.00	0	0.00
JROD On 26/02/2010 jRod			7.01100		7.02200		0.00	0.00	0	0.00
JROD On 31/03/2010 jRod			7.20900		7.22300		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			293.60200		293.73200		0.00	0.00	0	3.00
OTH1 On 06/05/2010 Index Future			298.99300		299.12800		0.00	0.00	0	0.00
R155 On 04/02/2010 Bond Future			7.37400		7.37400		0.00	0.00	0	31.00
R155 On 04/02/2010 Bond Future	7.50	Call			1,201.00000	1,194	0.00	0.00	0	0.00
R155 On 04/02/2010 Bond Future	7.50	Put			1,009.00000	1,002	0.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.35900		8.36200		5.50	128,831.97	1,006	6,646.00
R157 On 04/02/2010 Bond Future	7.75	Call			331.00000	328	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,449.00000	3,432	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.42300		8.42600		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,982.00000	1,985	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			1,627.00000	1,616	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.45700		8.45900		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			3,009.00000	3,010	5.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 05/08/2010 Bond Future	8.75	Put			1,683.00000	1,675	5.34	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.92700		8.93900		11.75	83,949.80	730	10,112.00
R186 On 04/02/2010 Bond Future	8.25	Call			528.00000	537	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			7,359.00000	7,254	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.97000		8.98200		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			3,901.00000	3,949	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			3,732.00000	3,668	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			8.99800		9.01100		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			5,886.00000	5,949	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			3,704.00000	3,646	12.22	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.42000		8.42300		5.25	0.00	0	486.00
R201 On 04/02/2010 Bond Future	7.50	Call			88.00000	87	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			3,823.00000	3,810	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.48000		8.48300		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,482.00000	1,483	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,417.00000	1,408	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.51200		8.51400		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,813.00000	2,814	5.26	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,081.00000	1,076	5.26	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.92400		8.90600		7.75	0.00	0	1,570.00
R203 On 04/02/2010 Bond Future	8.20	Call			282.00000	263	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,127.00000	4,204	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.98700		8.96800		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			2,180.00000	2,123	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,015.00000	2,056	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.02900		9.00900		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			3,313.00000	3,249	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,109.00000	2,146	7.90	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.91300		8.90500		9.00	53,135.57	556	3,649.00
R204 On 04/02/2010 Bond Future	9.00	Call			1,952.00000	1,916	9.00	0.00	0	200.00
R204 On 04/02/2010 Bond Future	9.00	Put			1,400.00000	1,411	9.00	0.00	0	200.00
R204 On 04/02/2010 Bond Future	8.20	Call			326.00000	314	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			4,553.00000	4,586	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.50	Call			717.00000	696	8.78	0.00	0	200.00
R204 On 04/02/2010 Bond Future	8.50	Put			3,116.00000	3,141	8.78	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.97100		8.96200		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			2,407.00000	2,373	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,191.00000	2,208	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.01000		9.00100		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			3,703.00000	3,668	9.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 05/08/2010 Bond Future	9.25	Put			2,328.00000	2,344	9.17	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.49400		8.48700		5.50	0.00	0	2.00
R206 On 04/02/2010 Bond Future	7.50	Call			131.00000	126	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,373.00000	3,391	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.57500		8.56700		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,721.00000	1,704	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,167.00000	1,174	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.62400		8.61400		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,198.00000	2,177	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,103.00000	1,111	4.81	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.07200		9.07400		10.00	53,237.20	600	600.00
R207 On 04/02/2010 Bond Future	8.25	Call			248.00000	245	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,333.00000	5,318	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.13200		9.13400		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			2,728.00000	2,727	9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,054.00000	2,042	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.17600		9.17800		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			4,050.00000	4,051	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,230.00000	2,220	10.20	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.06900		9.07100		10.50	10,366.13	120	5,004.00
R208 On 04/02/2010 Bond Future	8.50	Call			515.00000	510	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,135.00000	4,118	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.12100		9.12300		10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			2,857.00000	2,857	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,092.00000	2,079	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.15800		9.16000		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			4,284.00000	4,286	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,284.00000	2,274	10.93	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.56900		8.58100		14.75	7,742.81	99	1,800.00
R209 On 04/02/2010 Bond Future	7.50	Call			111.00000	113	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			10,022.00000	9,924	14.60	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			10,522.00000	10,615	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			89.00000	83	16.63	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.59300		8.60400		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			2,733.00000	2,768	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			3,600.00000	3,544	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.60500		8.61700		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			4,609.00000	4,658	15.30	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,528.00000	3,478	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
TRT1 On 04/02/2010 Index Future			300.82900	300.91900		0.00	0.00	0	100.00
TRT1 On 06/05/2010 Index Future			306.35300	306.44600		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.86760	6.90740		15.89	171,690.00	25	13,409.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		137.00000	119	16.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		129.00000	151	16.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		116.00000	101	16.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		159.00000	183	16.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		116.00000	101	16.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		159.00000	183	16.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		99.00000	86	17.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		192.00000	218	17.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		71.00000	61	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		264.00000	294	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		51.00000	44	18.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		344.00000	376	18.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,357.00000	6,318	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		84.00000	72	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		227.00000	255	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		84.00000	72	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		227.00000	255	17.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		167.00000	140	15.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		109.00000	122	15.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		167.00000	140	15.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		109.00000	122	15.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		199.00000	170	16.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		92.00000	103	16.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		234.00000	203	16.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		77.00000	86	16.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		271.00000	239	17.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		64.00000	71	17.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		271.00000	239	17.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		64.00000	71	17.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		310.00000	277	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		53.00000	59	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		310.00000	277	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		53.00000	59	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		199.00000	170	16.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		92.00000	103	16.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		437.00000	401	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		30.00000	33	18.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		482.00000	445	19.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.45	Put		25.00000	27	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		394.00000	358	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		36.00000	40	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		482.00000	445	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		25.00000	27	19.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		528.00000	490	19.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		20.00000	22	19.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		351.00000	316	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		44.00000	49	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		394.00000	358	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		36.00000	40	18.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		137.00000	119	16.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		129.00000	151	16.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		528.00000	490	19.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		20.00000	22	19.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		574.00000	536	20.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		17.00000	18	20.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		621.00000	582	20.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		14.00000	15	20.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		621.00000	582	20.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		14.00000	15	20.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		668.00000	630	20.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		11.00000	12	20.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		37.00000	32	19.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		430.00000	464	19.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		60.00000	52	18.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		303.00000	334	18.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		60.00000	52	18.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		303.00000	334	18.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		44.00000	37	19.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		386.00000	420	19.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		6,057.00000	6,018	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,557.00000	4,518	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		3,057.00000	3,018	22.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	22.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,558.00000	1,518	27.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		0.00000	0	27.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		2.00000	2	27.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,445.00000	1,484	27.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		0.00000	0	39.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		2,943.00000	2,983	39.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	47.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,443.00000	4,482	47.13	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	12.85	Call		0.00000	0	49.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		5,943.00000	5,982	49.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,307.00000	6,268	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,807.00000	4,768	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,307.00000	3,268	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,807.00000	1,768	28.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		0.00000	0	28.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		4.00000	3	25.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,197.00000	1,236	25.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		0.00000	0	37.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,693.00000	2,733	37.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	46.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,193.00000	4,232	46.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	49.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,693.00000	5,732	49.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,857.00000	4,818	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,357.00000	3,318	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,857.00000	1,818	29.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		0.00000	0	29.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		4.00000	4	25.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,147.00000	1,186	25.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		0.00000	0	36.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,643.00000	2,683	36.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	46.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,143.00000	4,183	46.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	49.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,643.00000	5,682	49.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		813.00000	774	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		6.00000	6	22.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		716.00000	677	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		9.00000	10	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		1,010.00000	970	23.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		3.00000	3	23.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		911.00000	872	22.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		4.00000	4	22.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		765.00000	725	21.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		7.00000	8	21.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		716.00000	677	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		9.00000	10	21.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		862.00000	823	22.51	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	6.05	Put		5.00000	5	22.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		574.00000	536	20.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		17.00000	18	20.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		961.00000	921	23.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		3.00000	3	23.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,557.00000	3,518	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,557.00000	2,518	26.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	26.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		0.00000	0	42.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,443.00000	3,483	42.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	48.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,443.00000	5,482	48.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	51.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,443.00000	7,482	51.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,457.00000	4,418	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,457.00000	3,418	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,457.00000	2,418	27.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	0	27.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,458.00000	1,418	26.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		0.00000	0	26.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		2.00000	2	28.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,545.00000	1,584	28.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		0.00000	0	43.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,543.00000	3,583	43.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	48.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,543.00000	5,582	48.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	52.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,543.00000	7,582	52.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,407.00000	4,368	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,407.00000	3,368	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,407.00000	2,368	27.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	0	27.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,408.00000	1,368	26.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		0.00000	0	26.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		2.00000	2	28.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,594.00000	1,634	28.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		0.00000	0	43.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,593.00000	3,633	43.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	48.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,593.00000	5,632	48.95	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	14.50	Call			0.00000	0	52.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,593.00000	7,632	52.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,357.00000	4,318	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,357.00000	2,318	27.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			0.00000	0	27.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,358.00000	1,318	25.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			0.00000	0	25.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			2.00000	1	29.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,644.00000	1,684	29.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			0.00000	0	44.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,643.00000	3,683	44.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	52.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,643.00000	7,682	52.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,307.00000	4,268	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,307.00000	2,268	28.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			0.00000	0	28.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,308.00000	1,268	25.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			1.00000	1	25.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			1.00000	1	29.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			1,694.00000	1,734	29.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			0.00000	0	44.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,693.00000	3,733	44.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	52.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,693.00000	7,732	52.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			4,257.00000	4,218	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			3,257.00000	3,218	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			2,257.00000	2,218	28.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			0.00000	0	28.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			1,258.00000	1,218	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			1.00000	1	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			1.00000	1	30.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			1,744.00000	1,784	30.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			0.00000	0	44.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			3,743.00000	3,783	44.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	49.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			5,743.00000	5,782	49.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	52.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			7,743.00000	7,782	52.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,507.00000	4,468	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,507.00000	3,468	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
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,507.00000	2,468	26.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			0.00000	0	26.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,508.00000	1,468	26.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			0.00000	0	26.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			2.00000	2	28.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,495.00000	1,534	28.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			0.00000	0	43.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,493.00000	3,533	43.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			0.00000	0	48.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,493.00000	5,532	48.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	51.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,493.00000	7,532	51.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			4,207.00000	4,168	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			3,207.00000	3,168	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			2,207.00000	2,168	29.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			0.00000	0	29.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call			1,208.00000	1,169	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			1.00000	1	25.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			1.00000	1	30.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			1,794.00000	1,834	30.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			0.00000	0	45.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			3,793.00000	3,833	45.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			0.00000	0	49.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			5,793.00000	5,832	49.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	52.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			7,793.00000	7,832	52.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			4,157.00000	4,118	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			3,157.00000	3,118	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			2,157.00000	2,118	29.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			0.00000	0	29.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			1,159.00000	1,119	24.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			1.00000	1	24.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			1.00000	1	30.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			1,844.00000	1,883	30.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			0.00000	0	45.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			3,843.00000	3,883	45.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	49.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			5,843.00000	5,882	49.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	52.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			7,843.00000	7,882	52.55	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	2.90	Call		4,007.00000	3,968	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		3,007.00000	2,968	22.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	22.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		2,007.00000	1,968	29.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		0.00000	0	29.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		1.00000	1	32.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		1,994.00000	2,033	32.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		0.00000	0	46.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		3,993.00000	4,033	46.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	49.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		5,993.00000	6,032	49.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	52.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		7,993.00000	8,032	52.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		4,107.00000	4,068	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		3,107.00000	3,068	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		2,107.00000	2,068	29.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		0.00000	0	29.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		1,109.00000	1,069	24.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		2.00000	2	24.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		1.00000	1	31.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		1,894.00000	1,933	31.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		0.00000	0	45.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		3,893.00000	3,933	45.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	49.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		5,893.00000	5,932	49.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	52.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		7,893.00000	7,932	52.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		4,057.00000	4,018	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		2,057.00000	2,018	30.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		0.00000	0	30.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		1,059.00000	1,020	24.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		2.00000	2	24.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		1.00000	1	31.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		1,944.00000	1,983	31.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		0.00000	0	46.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		3,943.00000	3,983	46.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	52.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		7,943.00000	7,982	52.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Call		3,907.00000	3,868	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Put		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Call		2,907.00000	2,868	23.68	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	4.00	Put			0.00000	0	23.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Call			1,907.00000	1,868	29.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Put			0.00000	0	29.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Call			1.00000	1	32.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Put			2,093.00000	2,133	32.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Call			0.00000	0	46.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Put			4,093.00000	4,133	46.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Call			0.00000	0	49.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Put			6,093.00000	6,132	49.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Call			0.00000	0	52.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Put			8,093.00000	8,132	52.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Call			3,857.00000	3,818	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Put			0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Call			2,857.00000	2,818	24.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Put			0.00000	0	24.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Call			1.00000	1	33.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Put			2,143.00000	2,183	33.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Call			0.00000	0	49.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Put			6,143.00000	6,182	49.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.05	Call			0.00000	0	52.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.05	Put			8,143.00000	8,182	52.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.10	Call			3,807.00000	3,768	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.10	Put			0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.10	Call			2,807.00000	2,768	24.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.10	Put			0.00000	0	24.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.10	Call			1.00000	1	33.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.10	Put			2,193.00000	2,233	33.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.10	Call			0.00000	0	49.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.10	Put			6,193.00000	6,232	49.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.10	Call			0.00000	0	52.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.10	Put			8,193.00000	8,232	52.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.20	Call			3,707.00000	3,668	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.20	Put			0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.20	Call			2,707.00000	2,668	25.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.20	Put			0.00000	0	25.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.20	Call			1,707.00000	1,668	28.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.20	Put			0.00000	0	28.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.20	Call			1.00000	1	34.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.20	Put			2,293.00000	2,333	34.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.20	Call			0.00000	0	46.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.20	Put			4,293.00000	4,332	46.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.20	Call			0.00000	0	50.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.20	Put			6,293.00000	6,332	50.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.20	Call			0.00000	0	52.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.20	Put			8,293.00000	8,332	52.71	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 14/12/2009 Currency Future	2.95	Call		3,957.00000	3,918	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.95	Put		0.00000	0	22.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.95	Call		2,957.00000	2,918	23.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.95	Put		0.00000	0	23.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.95	Call		1,957.00000	1,918	29.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.95	Put		0.00000	0	29.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		961.00000	921	23.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		3.00000	3	23.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.95	Call		1.00000	1	32.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.95	Put		2,043.00000	2,083	32.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.95	Call		0.00000	0	46.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.95	Put		4,043.00000	4,083	46.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.95	Call		0.00000	0	49.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.95	Put		6,043.00000	6,082	49.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.95	Call		0.00000	0	52.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.95	Put		8,043.00000	8,082	52.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.91750	6.95940		16.28	69,175.00	10	8,478.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		269.00000	249	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		260.00000	282	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		248.00000	230	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		289.00000	312	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Call		229.00000	211	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Put		320.00000	344	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.15	Call		194.00000	179	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.15	Put		385.00000	411	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.25	Call		165.00000	151	17.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.25	Put		456.00000	484	17.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		211.00000	194	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		352.00000	377	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		295.00000	270	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		236.00000	253	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		323.00000	297	16.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		213.00000	229	16.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		352.00000	324	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		192.00000	207	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		382.00000	354	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		173.00000	186	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		414.00000	385	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		155.00000	167	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		414.00000	385	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		155.00000	167	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		352.00000	324	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		192.00000	207	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		518.00000	485	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		108.00000	118	16.72	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	6.50	Call		555.00000	522	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		96.00000	104	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		482.00000	450	16.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		122.00000	133	16.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		482.00000	450	16.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		122.00000	133	16.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		593.00000	559	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		84.00000	92	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		447.00000	417	16.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		138.00000	149	16.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		633.00000	598	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		73.00000	80	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		715.00000	678	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		55.00000	61	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		800.00000	763	17.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		41.00000	45	17.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		845.00000	806	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		35.00000	39	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		757.00000	720	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		48.00000	53	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		673.00000	638	16.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		64.00000	70	16.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		935.00000	896	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		25.00000	28	17.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		981.00000	941	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		21.00000	24	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		889.00000	851	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		30.00000	33	17.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		800.00000	763	17.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		41.00000	45	17.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		715.00000	678	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		55.00000	61	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,559.00000	4,518	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,559.00000	3,518	25.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	0	25.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,560.00000	2,518	26.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		0.00000	0	26.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,566.00000	1,524	21.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		6.00000	6	21.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		28.00000	24	21.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,468.00000	1,507	21.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		3.00000	3	28.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,444.00000	3,485	28.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		1.00000	1	33.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,441.00000	5,483	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		0.00000	0	38.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,441.00000	7,483	38.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,459.00000	4,418	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,459.00000	3,418	26.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		0.00000	0	26.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,460.00000	2,418	26.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		1.00000	1	26.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,467.00000	1,425	20.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		7.00000	8	20.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		24.00000	21	21.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,565.00000	1,603	21.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		3.00000	3	28.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,544.00000	3,585	28.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		1.00000	1	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,541.00000	5,583	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		0.00000	0	39.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,541.00000	7,583	39.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,409.00000	4,368	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,409.00000	3,368	26.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		0.00000	0	26.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,410.00000	2,368	26.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		1.00000	1	26.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,418.00000	1,376	20.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		8.00000	8	20.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		22.00000	19	21.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,613.00000	1,652	21.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		3.00000	3	28.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,594.00000	3,635	28.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		1.00000	1	33.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,591.00000	5,633	33.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		0.00000	0	39.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,591.00000	7,633	39.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,359.00000	4,318	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,359.00000	3,318	26.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		0.00000	0	26.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,360.00000	2,318	26.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		1.00000	1	26.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,368.00000	1,327	19.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		9.00000	9	19.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		21.00000	18	22.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		1,662.00000	1,701	22.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.60	Call		3.00000	3	28.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,643.00000	3,685	28.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		1.00000	1	34.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,641.00000	5,683	34.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		0.00000	0	39.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,641.00000	7,683	39.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,368.00000	1,327	19.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		9.00000	9	19.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		4,259.00000	4,218	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		3,259.00000	3,218	27.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		0.00000	0	27.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		2,261.00000	2,219	25.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		1.00000	1	25.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,270.00000	1,229	18.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		11.00000	11	18.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		18.00000	16	22.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		1,759.00000	1,798	22.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		3.00000	2	29.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		3,743.00000	3,785	29.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	34.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		5,741.00000	5,783	34.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	0	39.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		7,741.00000	7,783	39.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,309.00000	4,268	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,309.00000	3,268	27.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		0.00000	0	27.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,310.00000	2,269	25.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		1.00000	1	25.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,319.00000	1,278	19.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		10.00000	10	19.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		20.00000	17	22.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,710.00000	1,749	22.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		3.00000	3	29.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,693.00000	3,735	29.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	34.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,691.00000	5,733	34.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		0.00000	0	39.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,691.00000	7,733	39.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,509.00000	4,468	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,509.00000	3,468	25.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	25.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,510.00000	2,468	26.67	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	4.45	Put		1.00000	1	26.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,516.00000	1,474	20.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		7.00000	7	20.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		26.00000	22	21.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,516.00000	1,555	21.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		3.00000	3	28.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,494.00000	3,535	28.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		1.00000	1	33.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,491.00000	5,533	33.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		0.00000	0	39.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,491.00000	7,533	39.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		4,209.00000	4,168	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		3,209.00000	3,168	27.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		0.00000	0	27.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		2,211.00000	2,169	25.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		1.00000	2	25.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,221.00000	1,180	18.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		12.00000	12	18.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		17.00000	15	22.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		1,808.00000	1,847	22.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		3.00000	2	29.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		3,793.00000	3,835	29.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	1	34.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		5,791.00000	5,833	34.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		0.00000	0	39.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		7,791.00000	7,833	39.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		4,109.00000	4,068	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		3,109.00000	3,068	28.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		0.00000	0	28.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		2,111.00000	2,070	25.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		2.00000	2	25.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		1,124.00000	1,083	17.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		15.00000	15	17.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		15.00000	13	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		1,906.00000	1,946	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		2.00000	2	29.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		3,893.00000	3,935	29.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		1.00000	1	34.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		5,891.00000	5,933	34.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		0.00000	0	40.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		7,891.00000	7,933	40.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		4,009.00000	3,968	22.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	22.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.95	Call			3,009.00000	2,968	28.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			0.00000	0	28.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			2,012.00000	1,970	24.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			3.00000	3	24.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			1,027.00000	988	17.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			18.00000	20	17.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			14.00000	12	23.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			2,004.00000	2,044	23.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			2.00000	2	30.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			3,993.00000	4,035	30.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			1.00000	1	34.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			5,991.00000	6,033	34.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			0.00000	0	40.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			7,991.00000	8,033	40.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			4,059.00000	4,018	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			3,059.00000	3,018	28.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			0.00000	0	28.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			2,062.00000	2,020	24.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			2.00000	2	24.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			1,076.00000	1,034	17.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			16.00000	17	17.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			14.00000	12	23.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			1,955.00000	1,995	23.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			2.00000	2	29.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			3,943.00000	3,985	29.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			1.00000	1	34.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			5,941.00000	5,983	34.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			0.00000	0	40.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			7,941.00000	7,983	40.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			4,159.00000	4,118	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			3,159.00000	3,118	28.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put			0.00000	0	28.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			2,161.00000	2,119	25.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put			2.00000	2	25.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call			1,173.00000	1,131	18.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put			13.00000	14	18.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call			16.00000	14	22.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put			1,857.00000	1,896	22.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call			2.00000	2	29.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put			3,843.00000	3,885	29.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call			1.00000	1	34.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put			5,841.00000	5,883	34.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call			0.00000	0	39.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.80	Put		7,841.00000	7,883	39.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Call		3,959.00000	3,918	22.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Put		0.00000	0	22.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Call		2,960.00000	2,918	28.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Put		0.00000	0	28.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Call		1,962.00000	1,920	24.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Put		3.00000	3	24.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Call		13.00000	11	23.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Put		2,053.00000	2,093	23.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Call		2.00000	2	30.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Put		4,043.00000	4,084	30.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Call		1.00000	1	35.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Put		6,041.00000	6,083	35.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Call		0.00000	0	40.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Put		8,041.00000	8,083	40.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Call		3,909.00000	3,868	23.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Put		0.00000	0	23.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Call		2,910.00000	2,868	28.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Put		0.00000	0	28.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Call		1,913.00000	1,871	23.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Put		3.00000	3	23.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Call		12.00000	10	23.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Put		2,103.00000	2,143	23.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Call		2.00000	2	30.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Put		4,093.00000	4,134	30.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Call		1.00000	1	35.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Put		6,091.00000	6,133	35.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Call		0.00000	0	40.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Put		8,091.00000	8,133	40.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Call		3,859.00000	3,818	23.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Put		0.00000	0	23.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Call		2,860.00000	2,818	28.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Put		0.00000	0	28.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.10	Call		1,863.00000	1,821	23.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.10	Put		3.00000	4	23.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.10	Call		11.00000	10	23.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.10	Put		2,152.00000	2,192	23.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.10	Call		2.00000	2	30.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.10	Put		4,143.00000	4,184	30.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Call		1.00000	1	35.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Put		6,141.00000	6,183	35.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Call		0.00000	0	40.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Put		8,141.00000	8,183	40.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.15	Call		3,809.00000	3,768	23.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.15	Put		0.00000	0	23.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.15	Call		2,810.00000	2,768	27.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.15	Put		0.00000	0	27.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.15	Call		1,813.00000	1,771	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.15	Put		4.00000	4	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.15	Call		11.00000	9	23.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.15	Put		2,201.00000	2,242	23.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.15	Call		2.00000	2	30.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.15	Put		4,192.00000	4,234	30.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.15	Call		1.00000	1	35.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.15	Put		6,191.00000	6,233	35.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.15	Call		0.00000	0	40.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.15	Put		8,191.00000	8,233	40.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.25	Call		3,709.00000	3,668	24.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.25	Put		0.00000	0	24.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.25	Call		2,710.00000	2,668	27.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.25	Put		0.00000	0	27.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.25	Call		1,714.00000	1,672	22.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.25	Put		5.00000	5	22.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.25	Call		9.00000	8	24.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.25	Put		2,300.00000	2,341	24.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.25	Call		2.00000	2	30.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.25	Put		4,292.00000	4,334	30.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.25	Call		1.00000	0	35.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.25	Put		6,291.00000	6,333	35.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.25	Call		0.00000	0	40.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.25	Put		8,291.00000	8,333	40.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.95340	6.99690		16.60	0.00	0	500.00
ZAAD On 14/06/2010 Currency Future	7.00	Call		354.00000	335	16.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Put		358.00000	382	16.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.05	Call		335.00000	317	16.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.05	Put		388.00000	414	16.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Call		317.00000	300	17.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Put		420.00000	447	17.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.20	Call		284.00000	269	17.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.20	Put		487.00000	515	17.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.25	Call		269.00000	254	17.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.25	Put		522.00000	551	17.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.15	Call		300.00000	284	17.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.15	Put		453.00000	480	17.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Call		377.00000	355	16.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Put		330.00000	351	16.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call		400.00000	377	16.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put		303.00000	324	16.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Call		424.00000	400	16.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Put		277.00000	297	16.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	6.80	Call			450.00000	425	16.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put			253.00000	272	16.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call			477.00000	451	16.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put			230.00000	247	16.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call			565.00000	536	15.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put			168.00000	182	15.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call			597.00000	566	15.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put			150.00000	163	15.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call			534.00000	506	15.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put			187.00000	203	15.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call			630.00000	599	15.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put			133.00000	145	15.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call			505.00000	478	16.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put			208.00000	224	16.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call			4,497.00000	4,453	29.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put			0.00000	0	29.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call			3,497.00000	3,454	28.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call			2,500.00000	2,457	24.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put			3.00000	4	24.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call			1,512.00000	1,468	17.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put			15.00000	15	17.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call			81.00000	77	22.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put			1,584.00000	1,624	22.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call			11.00000	10	25.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put			3,514.00000	3,557	25.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call			3.00000	3	28.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put			5,506.00000	5,549	28.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call			1.00000	1	32.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put			7,504.00000	7,548	32.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call			4,447.00000	4,403	29.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put			0.00000	0	29.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call			3,447.00000	3,404	28.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put			0.00000	0	28.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call			2,451.00000	2,407	24.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put			4.00000	4	24.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call			1,462.00000	1,419	17.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put			16.00000	16	17.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call			78.00000	74	22.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put			1,631.00000	1,671	22.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call			10.00000	10	25.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put			3,564.00000	3,606	25.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call			3.00000	3	29.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put			5,556.00000	5,599	29.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call			1.00000	1	32.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	14.55	Put		7,554.00000	7,598	32.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,397.00000	4,353	29.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	29.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,397.00000	3,354	28.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		0.00000	0	28.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,401.00000	2,358	23.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		4.00000	4	23.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		1,414.00000	1,370	17.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		17.00000	17	17.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		75.00000	71	22.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		1,678.00000	1,718	22.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		10.00000	9	25.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		3,613.00000	3,656	25.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		3.00000	3	29.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,606.00000	5,649	29.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call		1.00000	1	32.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		7,604.00000	7,648	32.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call		4,347.00000	4,303	29.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put		0.00000	0	29.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call		3,347.00000	3,304	28.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put		0.00000	0	28.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call		2,351.00000	2,308	23.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put		4.00000	5	23.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call		1,365.00000	1,321	16.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put		18.00000	18	16.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call		72.00000	69	22.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put		1,725.00000	1,765	22.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call		9.00000	9	25.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,662.00000	3,705	25.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call		3.00000	2	29.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,656.00000	5,699	29.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call		1.00000	1	32.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put		7,654.00000	7,698	32.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call		4,197.00000	4,153	29.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put		0.00000	0	29.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call		3,198.00000	3,154	27.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put		1.00000	1	27.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call		2,203.00000	2,159	22.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put		6.00000	6	22.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call		1,218.00000	1,175	15.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put		22.00000	22	15.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call		65.00000	62	23.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put		1,868.00000	1,908	23.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call		8.00000	8	25.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put		3,811.00000	3,854	25.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	12.80	Call			2.00000	2	29.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put			5,805.00000	5,849	29.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call			1.00000	1	32.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put			7,804.00000	7,847	32.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call			4,097.00000	4,053	29.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put			0.00000	0	29.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call			3,098.00000	3,054	27.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put			1.00000	1	27.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call			2,104.00000	2,060	22.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put			7.00000	7	22.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call			1,122.00000	1,078	14.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put			25.00000	25	14.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call			60.00000	57	23.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put			1,963.00000	2,004	23.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call			7.00000	7	25.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put			3,910.00000	3,953	25.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call			2.00000	2	29.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put			5,905.00000	5,949	29.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call			1.00000	1	32.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put			7,904.00000	7,947	32.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call			4,247.00000	4,203	29.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put			0.00000	0	29.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call			3,248.00000	3,204	28.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put			1.00000	1	28.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call			2,252.00000	2,209	22.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put			5.00000	5	22.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call			1,267.00000	1,224	15.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put			20.00000	20	15.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call			67.00000	64	23.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put			1,820.00000	1,860	23.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call			8.00000	8	25.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put			3,762.00000	3,805	25.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call			2.00000	2	29.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put			5,756.00000	5,799	29.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call			1.00000	1	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put			7,754.00000	7,797	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Call			4,147.00000	4,103	29.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Put			0.00000	0	29.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Call			3,148.00000	3,104	27.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Put			1.00000	1	27.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Call			2,153.00000	2,110	22.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Put			6.00000	6	22.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Call			1,170.00000	1,126	15.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Put			23.00000	23	15.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Call			62.00000	59	23.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	8.85	Put		1,915.00000	1,956	23.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Call		8.00000	7	25.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Put		3,861.00000	3,904	25.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Call		2.00000	2	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Put		5,855.00000	5,899	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Call		1.00000	1	32.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Put		7,854.00000	7,897	32.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Call		4,047.00000	4,003	29.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Put		0.00000	0	29.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Call		3,048.00000	3,005	27.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Put		1.00000	1	27.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Call		2,054.00000	2,011	21.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Put		7.00000	7	21.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Call		1,073.00000	1,030	14.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Put		26.00000	26	14.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Call		58.00000	56	23.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Put		2,011.00000	2,052	23.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Call		7.00000	6	25.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Put		3,960.00000	4,003	25.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Call		2.00000	2	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Put		5,955.00000	5,999	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Call		1.00000	1	32.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Put		7,954.00000	7,997	32.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Call		3,997.00000	3,953	29.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Put		0.00000	0	29.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Call		2,998.00000	2,955	27.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Put		1.00000	1	27.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Call		2,005.00000	1,961	21.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Put		8.00000	8	21.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Call		1,025.00000	986	14.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Put		28.00000	32	14.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Call		56.00000	53	23.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Put		2,059.00000	2,099	23.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Call		7.00000	6	25.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Put		4,010.00000	4,053	25.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Call		2.00000	2	29.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Put		6,005.00000	6,049	29.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Call		1.00000	1	32.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Put		8,004.00000	8,047	32.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Call		3,897.00000	3,853	29.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Put		0.00000	0	29.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Call		2,899.00000	2,855	26.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Put		2.00000	2	26.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Call		1,906.00000	1,862	20.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Put		9.00000	9	20.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	6.10	Call			938.00000	899	14.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Put			41.00000	46	14.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Call			50.00000	47	24.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Put			2,153.00000	2,194	24.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Call			6.00000	6	26.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Put			4,109.00000	4,152	26.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Call			2.00000	2	30.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Put			6,105.00000	6,149	30.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Call			1.00000	1	32.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Put			8,104.00000	8,147	32.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Call			3,847.00000	3,803	29.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Put			0.00000	0	29.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Call			2,849.00000	2,805	26.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Put			2.00000	2	26.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Call			1,856.00000	1,813	20.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Put			9.00000	9	20.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Call			896.00000	858	14.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Put			49.00000	55	14.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.15	Call			48.00000	45	24.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.15	Put			2,201.00000	2,241	24.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Call			6.00000	6	26.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Put			4,159.00000	4,202	26.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Call			2.00000	2	30.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Put			6,155.00000	6,199	30.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Call			1.00000	1	32.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Put			8,154.00000	8,197	32.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.20	Call			3,797.00000	3,753	29.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.20	Put			0.00000	0	29.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.20	Call			2,799.00000	2,755	26.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.20	Put			2.00000	2	26.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.20	Call			1,807.00000	1,763	19.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.20	Put			10.00000	10	19.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.20	Call			854.00000	817	15.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.20	Put			57.00000	64	15.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.20	Call			45.00000	42	24.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.20	Put			2,248.00000	2,289	24.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.20	Call			6.00000	5	26.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.20	Put			4,209.00000	4,252	26.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.20	Call			2.00000	2	30.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.20	Put			6,205.00000	6,248	30.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.20	Call			1.00000	1	32.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.20	Put			8,204.00000	8,247	32.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.25	Call			3,747.00000	3,703	29.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.25	Put			0.00000	0	29.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.25	Call			2,749.00000	2,706	25.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	4.25	Put		2.00000	2	25.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.25	Call		1,758.00000	1,714	19.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.25	Put		11.00000	11	19.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.25	Call		814.00000	778	15.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.25	Put		67.00000	75	15.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.25	Call		43.00000	40	24.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.25	Put		2,296.00000	2,336	24.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.25	Call		6.00000	5	26.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.25	Put		4,259.00000	4,302	26.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.25	Call		2.00000	2	30.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.25	Put		6,255.00000	6,298	30.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.25	Call		1.00000	1	32.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.25	Put		8,254.00000	8,297	32.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.05	Call		3,947.00000	3,903	29.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.05	Put		0.00000	0	29.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.05	Call		2,948.00000	2,905	26.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.05	Put		2.00000	2	26.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.05	Call		1,955.00000	1,912	20.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.05	Put		8.00000	8	20.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.05	Call		981.00000	942	14.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.05	Put		34.00000	39	14.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.05	Call		53.00000	50	23.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.05	Put		2,106.00000	2,146	23.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.05	Call		6.00000	6	26.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.05	Put		4,059.00000	4,103	26.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.05	Call		2.00000	2	29.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.05	Put		6,055.00000	6,099	29.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.05	Call		1.00000	1	32.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.05	Put		8,054.00000	8,097	32.71	0.00	0	0.00

Total for Derivatives:							1,917,592,352.58	34,496	1,040,867.00
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Grand Total:							1,917,592,352.58	34,496	1,040,867.00
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