



Daily MTM Report

Daily summary for 12/11/2009

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			7.38200	7.34900			0.00	0	0.00
R155 On 31/08/2011 Bond			7.42000	7.34500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.36500	8.28000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.97000	8.88000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.43500	8.35000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.93500	8.85000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.94500	8.85500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.49500	8.41000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.10500	9.01000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.10500	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				8.63000	8.54000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.47090		7.39810		19.66	16,757,228.70	2,243	354,836.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			259.00000	310	20.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			111.00000	89	20.46	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			172.00000	212	19.86	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			174.00000	141	19.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			115.00000	142	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			267.00000	221	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			37.00000	47	22.18	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			589.00000	526	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			151.00000	184	19.66	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			203.00000	163	19.66	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			76.00000	95	20.92	0.00	0	1,100.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			378.00000	324	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			115.00000	142	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			267.00000	221	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			228.00000	275	20.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			130.00000	104	20.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			101.00000	124	20.42	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			302.00000	254	20.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			87.00000	109	20.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			339.00000	288	20.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			28.00000	35	22.68	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			679.00000	614	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			66.00000	82	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			418.00000	361	21.17	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			10.00000	13	24.44	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			1,012.00000	942	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			37.00000	47	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			589.00000	526	22.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,098.00000	4,171	42.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	42.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			151.00000	184	19.66	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			203.00000	163	19.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call			132.00000	162	19.91	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put			234.00000	191	19.91	0.00	0	100.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.80	Call			57.00000	72	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			459.00000	401	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			21.00000	26	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			773.00000	705	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			57.00000	72	21.42	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			459.00000	401	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			49.00000	62	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			501.00000	441	21.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			0.00000	0	32.49	0.00	0	10,191.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,502.00000	2,430	32.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			32.00000	40	22.43	0.00	0	2,670.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			634.00000	569	22.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			43.00000	54	21.92	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			545.00000	483	21.92	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			445.00000	507	21.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			46.00000	36	21.45	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			199.00000	243	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			151.00000	122	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			328.00000	384	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			80.00000	63	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			293.00000	346	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			95.00000	75	20.66	0.00	0	5,100.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			15.00000	20	23.68	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			867.00000	799	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			66.00000	82	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			418.00000	361	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			12.00000	15	24.18	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			963.00000	894	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			76.00000	95	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			378.00000	324	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1.00000	2	28.45	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,803.00000	1,731	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	44.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,802.00000	4,729	44.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	48.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			6,002.00000	5,929	48.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	50.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,202.00000	7,129	50.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			3.00000	3	26.95	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,505.00000	1,432	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			24.00000	30	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			726.00000	659	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			18.00000	23	23.43	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			820.00000	752	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			18.00000	23	23.43	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	8.20	Put			820.00000	752	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	47.21	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,602.00000	5,529	47.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			0.00000	0	36.51	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,152.00000	3,079	36.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	44.89	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,902.00000	4,829	44.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			28.00000	35	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			679.00000	614	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			3.00000	4	26.45	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,405.00000	1,333	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			4.00000	6	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,306.00000	1,235	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			13.00000	17	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			915.00000	846	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			8.00000	10	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			1,109.00000	1,039	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			7.00000	8	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,159.00000	1,087	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			9.00000	11	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			1,061.00000	990	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			13.00000	17	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			915.00000	846	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			9.00000	11	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			1,061.00000	990	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			12.00000	15	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			963.00000	894	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1.00000	1	30.02	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			2,103.00000	2,030	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			7.00000	8	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,159.00000	1,087	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			6.00000	7	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,208.00000	1,136	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			6.00000	7	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,208.00000	1,136	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			4.00000	5	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,356.00000	1,284	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			5.00000	6	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,257.00000	1,185	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			2.00000	3	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,554.00000	1,482	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			3.00000	3	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,505.00000	1,432	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			3.00000	4	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,455.00000	1,383	26.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.70	Call			4.00000	6	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,306.00000	1,235	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2.00000	3	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,604.00000	1,532	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1.00000	2	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,753.00000	1,681	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1.00000	1	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,903.00000	1,830	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1.00000	1	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			2,003.00000	1,930	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1.00000	1	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			2,053.00000	1,980	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1.00000	1	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,903.00000	1,830	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1.00000	1	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,153.00000	2,080	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1.00000	1	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			2,053.00000	1,980	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			0.00000	0	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,402.00000	2,330	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			0.00000	0	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,752.00000	2,679	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			0.00000	0	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,602.00000	2,529	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			0.00000	0	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,452.00000	2,380	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			0.00000	0	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,452.00000	2,380	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			0.00000	0	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,652.00000	2,579	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			0.00000	0	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,952.00000	2,879	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			0.00000	0	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			3,052.00000	2,979	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			0.00000	0	36.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			3,102.00000	3,029	36.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			0.00000	0	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,202.00000	3,129	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			0.00000	0	38.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,402.00000	3,329	38.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	39.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,652.00000	3,579	39.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			0.00000	0	39.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,602.00000	3,529	39.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			0.00000	0	38.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,502.00000	3,429	38.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			0.00000	0	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,902.00000	2,829	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			0.00000	0	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			3,002.00000	2,929	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			0.00000	0	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,252.00000	3,179	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			0.00000	0	37.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,352.00000	3,279	37.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			0.00000	0	38.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,402.00000	3,329	38.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			0.00000	0	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,802.00000	2,729	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			0.00000	0	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,702.00000	2,629	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			0.00000	0	36.51	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,152.00000	3,079	36.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			0.00000	0	37.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			3,302.00000	3,229	37.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			0.00000	0	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,702.00000	2,629	33.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			0.00000	0	40.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,752.00000	3,679	40.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			0.00000	0	39.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,702.00000	3,629	39.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	41.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,902.00000	3,829	41.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			0.00000	0	40.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,802.00000	3,729	40.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	44.89	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,902.00000	4,829	44.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			0.00000	0	42.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			4,202.00000	4,129	42.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			0.00000	0	42.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			4,102.00000	4,029	42.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			0.00000	0	43.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,602.00000	4,529	43.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			0.00000	0	45.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			5,002.00000	4,929	45.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,402.00000	5,329	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			0.00000	0	47.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,802.00000	5,729	47.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	43.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,502.00000	4,429	43.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.70	Call		0.00000	0	46.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		5,302.00000	5,229	46.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	47.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,702.00000	5,629	47.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		2.00000	2	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,703.00000	1,631	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		0.00000	1	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		2,302.00000	2,230	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	44.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,702.00000	4,629	44.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		0.00000	0	48.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,902.00000	5,829	48.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		1.00000	1	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		2,202.00000	2,130	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		0.00000	0	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,802.00000	2,729	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		0.00000	0	41.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		4,002.00000	3,929	41.76	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		5,202.00000	5,129	45.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		3.00000	4	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		1,405.00000	1,333	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		0.00000	0	43.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		4,402.00000	4,329	43.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		0.00000	0	48.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		6,202.00000	6,129	48.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		0.00000	0	45.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		5,102.00000	5,029	45.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	47.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,702.00000	5,629	47.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		0.00000	0	49.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		6,302.00000	6,229	49.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		0.00000	0	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		4,302.00000	4,229	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		0.00000	0	46.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		5,502.00000	5,429	46.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		0.00000	0	48.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		6,102.00000	6,029	48.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,402.00000	5,329	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		1.00000	1	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,953.00000	1,880	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		0.00000	0	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		2,552.00000	2,479	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		0.00000	0	43.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,352.00000	4,279	43.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	45.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,952.00000	4,879	45.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	47.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,552.00000	5,479	47.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	48.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			6,152.00000	6,079	48.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	43.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,402.00000	4,329	43.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1.00000	1	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,853.00000	1,780	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	39.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,652.00000	3,579	39.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	42.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,252.00000	4,179	42.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			0.00000	0	44.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,852.00000	4,779	44.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	46.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,452.00000	5,379	46.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2.00000	2	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,703.00000	1,631	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	44.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,702.00000	4,629	44.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			0.00000	1	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			2,352.00000	2,280	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			0.00000	0	38.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			3,552.00000	3,479	38.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	42.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,152.00000	4,079	42.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			0.00000	0	44.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			4,752.00000	4,679	44.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			0.00000	0	48.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,852.00000	5,779	48.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	41.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,902.00000	3,829	41.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			3.00000	4	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,455.00000	1,383	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			0.00000	0	40.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,852.00000	3,779	40.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	43.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,452.00000	4,379	43.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1.00000	2	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,803.00000	1,731	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			0.00000	0	41.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,952.00000	3,879	41.45	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	11.95	Call			0.00000	0	43.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,552.00000	4,479	43.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			0.00000	0	45.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			5,152.00000	5,079	45.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	49.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			6,352.00000	6,279	49.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	43.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,502.00000	4,429	43.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	49.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,502.00000	6,429	49.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	49.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,402.00000	6,329	49.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	43.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,452.00000	4,379	43.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	45.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			5,052.00000	4,979	45.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	49.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,252.00000	6,179	49.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	49.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,602.00000	6,529	49.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	42.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,252.00000	4,179	42.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	46.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,452.00000	5,379	46.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	49.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,652.00000	6,579	49.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	48.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			6,052.00000	5,979	48.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	48.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,952.00000	5,879	48.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			5.00000	6	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,257.00000	1,185	25.69	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			5,252.00000	5,179	46.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,652.00000	5,579	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			293.00000	346	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			95.00000	75	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			2.00000	3	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,554.00000	1,482	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			0.00000	0	38.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,452.00000	3,379	38.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	42.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,152.00000	4,079	42.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	48.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,952.00000	5,879	48.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		529.00000	595	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		31.00000	25	21.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		76.00000	95	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		378.00000	324	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		574.00000	641	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		25.00000	20	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		0.00000	0	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,752.00000	2,679	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		486.00000	551	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		38.00000	30	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		0.00000	0	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,852.00000	2,779	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	45.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,952.00000	4,879	45.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		486.00000	551	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		38.00000	30	21.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		619.00000	687	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		21.00000	16	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		3,848.00000	3,921	41.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	41.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,348.00000	2,421	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		0.00000	0	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		854.00000	926	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		6.00000	5	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		0.00000	0	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		8,152.00000	8,079	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,598.00000	2,671	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,100.00000	1,172	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		2.00000	2	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		0.00000	0	52.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,902.00000	7,829	52.02	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		5,252.00000	5,179	46.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		2,398.00000	2,471	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		0.00000	0	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		1,398.00000	1,471	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		0.00000	0	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,598.00000	1,671	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		0.00000	0	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		0.00000	0	51.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		7,752.00000	7,679	51.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		2,648.00000	2,721	32.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		0.00000	0	32.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.75	Call			1,648.00000	1,721	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			0.00000	0	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			665.00000	734	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			16.00000	13	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	51.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,852.00000	7,779	51.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,548.00000	2,621	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,548.00000	1,621	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			0.00000	0	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	52.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,952.00000	7,879	52.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,498.00000	2,571	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,498.00000	1,571	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			0.00000	0	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	52.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			8,002.00000	7,929	52.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,748.00000	2,821	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,748.00000	1,821	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			0.00000	0	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			758.00000	829	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			10.00000	8	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,798.00000	2,871	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,798.00000	1,871	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			0.00000	0	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			806.00000	877	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			8.00000	7	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	51.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,702.00000	7,629	51.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			2,948.00000	3,021	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			1,948.00000	2,021	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			952.00000	1,024	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			4.00000	3	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			0.00000	0	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,552.00000	2,479	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	51.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,552.00000	7,479	51.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,048.00000	3,121	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,048.00000	2,121	29.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.35	Put			0.00000	0	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,050.00000	1,123	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			2.00000	2	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	51.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,452.00000	7,379	51.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,098.00000	3,171	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,098.00000	2,171	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	51.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,402.00000	7,329	51.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,148.00000	3,221	35.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	35.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,148.00000	2,221	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,149.00000	1,222	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			1.00000	1	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	51.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,352.00000	7,279	51.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			2,998.00000	3,071	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			1,998.00000	2,071	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,001.00000	1,073	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			3.00000	2	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	51.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,502.00000	7,429	51.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,348.00000	3,421	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	37.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,349.00000	1,421	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			1.00000	0	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			404.00000	465	21.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			56.00000	44	21.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	50.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			7,152.00000	7,079	50.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,448.00000	3,521	38.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	38.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,448.00000	2,521	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,448.00000	1,521	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			0.00000	0	26.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	42.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			4,052.00000	3,979	42.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	50.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			7,052.00000	6,979	50.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	49.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,552.00000	6,479	49.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,552.00000	8,479	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	44.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,652.00000	4,579	44.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,652.00000	8,579	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,248.00000	3,321	36.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	36.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,248.00000	2,321	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,249.00000	1,322	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			1.00000	1	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	49.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,752.00000	6,679	49.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,752.00000	8,679	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	50.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,852.00000	6,779	50.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,852.00000	8,779	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,198.00000	3,271	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	35.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,198.00000	2,271	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,199.00000	1,272	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			1.00000	1	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	50.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,802.00000	6,729	50.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,802.00000	8,729	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	50.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			7,002.00000	6,929	50.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			9,002.00000	8,929	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			9,052.00000	8,979	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			2,898.00000	2,971	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			1,898.00000	1,971	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			0.00000	0	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			903.00000	975	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			5.00000	4	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	50.59	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	14.50	Put			7,102.00000	7,029	50.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			9,102.00000	9,029	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	50.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,902.00000	6,829	50.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,902.00000	8,829	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,398.00000	3,471	37.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	37.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,602.00000	8,529	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,548.00000	3,621	39.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	39.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	49.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,452.00000	6,379	49.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,452.00000	8,379	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,298.00000	3,371	36.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	36.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,298.00000	2,371	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			0.00000	0	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,299.00000	1,371	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			1.00000	1	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			365.00000	424	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			67.00000	53	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	49.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,702.00000	6,629	49.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,702.00000	8,629	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,498.00000	3,571	38.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	38.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,502.00000	8,429	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	50.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,952.00000	6,879	50.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,952.00000	8,879	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			3,598.00000	3,671	39.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	39.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,598.00000	2,671	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,598.00000	1,671	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			0.00000	0	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			619.00000	687	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			21.00000	16	22.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,402.00000	8,329	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,648.00000	3,721	39.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	39.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,352.00000	8,279	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,748.00000	3,821	40.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	40.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			1.00000	1	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,252.00000	2,180	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,252.00000	8,179	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,798.00000	3,871	41.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	41.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1.00000	1	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,202.00000	2,130	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,202.00000	8,129	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,698.00000	3,771	40.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	40.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,698.00000	2,771	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,698.00000	1,771	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			0.00000	0	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			711.00000	781	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			13.00000	10	22.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			0.00000	1	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,302.00000	2,230	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,302.00000	8,229	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,848.00000	3,921	41.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	41.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			2,848.00000	2,921	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			1,848.00000	1,921	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			0.00000	0	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			854.00000	926	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			6.00000	5	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			3,898.00000	3,971	42.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	42.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			8,102.00000	8,029	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			3,948.00000	4,021	42.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	42.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			2,948.00000	3,021	33.72	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 14/12/2009 Currency Future	4.45	Put			0.00000	0	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			1,948.00000	2,021	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			952.00000	1,024	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			4.00000	3	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call			0.00000	0	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put			8,052.00000	7,979	52.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Call			3,998.00000	4,071	42.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Put			0.00000	0	42.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Call			4,048.00000	4,121	42.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Put			0.00000	0	42.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.59870		7.52480		19.64	85,401,789.30	11,239	37,707.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			513.00000	565	19.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			189.00000	167	19.17	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			350.00000	393	19.52	0.00	0	114.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			326.00000	294	19.52	0.00	0	200.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			276.00000	307	20.05	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			451.00000	408	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			106.00000	118	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			1,131.00000	1,069	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			646.00000	704	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			122.00000	106	18.93	0.00	0	9,005.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			311.00000	345	19.64	0.00	0	27.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			386.00000	346	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			218.00000	243	20.87	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			593.00000	544	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			260.00000	289	20.25	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			486.00000	440	20.25	0.00	0	100.00
\$ / R On 15/03/2010 Currency Future	7.80	Call			245.00000	273	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put			521.00000	474	20.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			101.00000	112	23.73	0.00	0	1.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			1,176.00000	1,113	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			231.00000	257	20.66	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			557.00000	508	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			183.00000	204	21.48	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			709.00000	655	21.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			173.00000	193	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			748.00000	694	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			72.00000	79	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,497.00000	1,430	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,125.00000	4,199	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			426.00000	474	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			252.00000	225	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			206.00000	229	21.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.95	Put		631.00000	580	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		96.00000	106	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		1,221.00000	1,158	23.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		5.00000	8	29.70	0.00	0	16,608.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,530.00000	3,460	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		1.00000	2	31.38	0.00	0	27,543.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,777.00000	4,704	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		194.00000	216	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		669.00000	617	21.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		60.00000	66	25.97	0.00	0	16,608.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,685.00000	1,617	25.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		28.00000	34	28.14	0.00	0	27,543.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,353.00000	2,285	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		112.00000	124	23.32	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		1,087.00000	1,026	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		545.00000	598	19.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		170.00000	150	19.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		118.00000	131	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		1,043.00000	982	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		683.00000	742	18.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		108.00000	93	18.88	0.00	0	500.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		293.00000	325	19.84	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		418.00000	376	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		146.00000	163	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		872.00000	814	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		577.00000	633	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		153.00000	134	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		139.00000	154	22.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		914.00000	855	22.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		330.00000	368	19.58	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		355.00000	319	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		758.00000	820	18.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		84.00000	72	18.76	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		330.00000	368	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		355.00000	319	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		375.00000	418	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		300.00000	270	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		91.00000	101	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,266.00000	1,202	24.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		164.00000	182	21.89	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		789.00000	734	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		276.00000	307	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		451.00000	408	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		131.00000	146	22.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		956.00000	897	22.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.65	Call			37.00000	43	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,162.00000	2,094	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			155.00000	172	22.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			830.00000	774	22.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			124.00000	138	22.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			1,000.00000	940	22.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			87.00000	96	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,312.00000	1,247	24.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			75.00000	83	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,450.00000	1,384	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			65.00000	72	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,591.00000	1,523	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			72.00000	79	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,497.00000	1,430	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			79.00000	87	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,404.00000	1,338	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			53.00000	58	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,828.00000	1,759	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			49.00000	53	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,924.00000	1,854	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			42.00000	47	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			2,067.00000	1,998	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			47.00000	51	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,972.00000	1,902	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			37.00000	43	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,162.00000	2,094	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			3.00000	5	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,978.00000	3,906	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			39.00000	45	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			2,114.00000	2,047	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			26.00000	32	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,401.00000	2,333	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			21.00000	27	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,546.00000	2,478	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			15.00000	20	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,790.00000	2,721	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			20.00000	25	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,595.00000	2,526	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			24.00000	30	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,449.00000	2,381	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			24.00000	30	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,449.00000	2,381	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			18.00000	24	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,644.00000	2,575	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			18.00000	24	28.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,644.00000	2,575	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		11.00000	16	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,986.00000	2,917	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		10.00000	15	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		3,036.00000	2,966	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		12.00000	17	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,937.00000	2,868	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		10.00000	14	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		3,085.00000	3,015	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		8.00000	12	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		3,233.00000	3,163	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		5.00000	9	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,481.00000	3,410	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		4.00000	7	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,729.00000	3,658	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		4.00000	7	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,679.00000	3,608	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		5.00000	8	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,580.00000	3,509	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		4.00000	7	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,630.00000	3,559	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		7.00000	10	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,332.00000	3,262	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		7.00000	11	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,282.00000	3,212	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		6.00000	9	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,431.00000	3,361	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		5.00000	8	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,530.00000	3,460	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		6.00000	10	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,382.00000	3,311	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		8.00000	12	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		3,184.00000	3,114	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		10.00000	14	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		3,085.00000	3,015	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		7.00000	11	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,282.00000	3,212	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		4.00000	6	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,779.00000	3,708	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		3.00000	5	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,918.00000	3,847	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		3.00000	6	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,828.00000	3,757	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		3.00000	6	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,828.00000	3,757	30.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.40	Call			3.00000	6	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,878.00000	3,807	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			2.00000	4	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			4,128.00000	4,056	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			3.00000	5	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,928.00000	3,857	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			2.00000	4	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			4,227.00000	4,155	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			3.00000	5	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			4,028.00000	3,956	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			2.00000	5	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			4,078.00000	4,006	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			32.00000	38	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			2,257.00000	2,189	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			21.00000	27	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,546.00000	2,478	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			16.00000	21	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,741.00000	2,672	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			14.00000	19	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,839.00000	2,770	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			1.00000	2	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			5,026.00000	4,953	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			45.00000	49	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			2,020.00000	1,950	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			2.00000	5	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			4,078.00000	4,006	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			1.00000	1	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			6,176.00000	6,102	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			51.00000	55	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,876.00000	1,807	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			7.00000	10	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,332.00000	3,262	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			1.00000	1	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			6,026.00000	5,952	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			55.00000	60	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,780.00000	1,712	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			1.00000	1	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,926.00000	5,852	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			57.00000	63	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,733.00000	1,664	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			5.00000	8	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,580.00000	3,509	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			1.00000	1	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,876.00000	5,802	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			63.00000	69	25.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,638.00000	1,570	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		1.00000	1	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,776.00000	5,702	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		2.00000	4	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		4,327.00000	4,255	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		0.00000	1	33.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		6,426.00000	6,352	33.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		34.00000	40	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		2,209.00000	2,142	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		2.00000	4	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		4,177.00000	4,105	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		2.00000	4	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,277.00000	4,205	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		1.00000	1	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		6,376.00000	6,302	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		2.00000	4	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		4,327.00000	4,255	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		2.00000	3	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		4,427.00000	4,354	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		2.00000	3	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		4,527.00000	4,454	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		0.00000	0	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		6,626.00000	6,552	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		30.00000	36	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		2,305.00000	2,237	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		4.00000	6	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,779.00000	3,708	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		2.00000	4	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,277.00000	4,205	30.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		2.00000	3	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,377.00000	4,305	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		0.00000	1	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,476.00000	6,402	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		1.00000	1	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,276.00000	6,202	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		53.00000	58	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,828.00000	1,759	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		1.00000	1	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,976.00000	5,902	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		83.00000	91	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,358.00000	1,293	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		1.00000	1	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,676.00000	5,602	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		9.00000	13	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,134.00000	3,064	29.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.15	Call			4.00000	7	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,630.00000	3,559	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			1.00000	1	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,826.00000	5,752	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			6.00000	10	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,382.00000	3,311	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			3.00000	6	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,878.00000	3,807	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			1.00000	1	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			6,076.00000	6,002	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			10.00000	15	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			3,036.00000	2,966	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			9.00000	13	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			3,134.00000	3,064	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			1.00000	1	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,726.00000	5,652	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			68.00000	76	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,544.00000	1,477	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			1.00000	1	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			6,126.00000	6,052	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			1.00000	1	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,626.00000	5,552	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			13.00000	18	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,888.00000	2,819	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			1.00000	1	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,476.00000	5,402	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			14.00000	19	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,839.00000	2,770	28.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			1.00000	1	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,426.00000	5,353	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			1.00000	1	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,326.00000	5,253	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			17.00000	22	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,692.00000	2,624	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			15.00000	20	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,790.00000	2,721	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			1.00000	1	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,376.00000	5,303	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			23.00000	28	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,498.00000	2,429	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			1.00000	2	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,976.00000	4,903	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			30.00000	36	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,305.00000	2,237	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			1.00000	2	31.51	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 15/03/2010 Currency Future	12.40	Put			4,876.00000	4,803	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			206.00000	229	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			631.00000	580	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			1.00000	2	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,827.00000	4,753	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			20.00000	25	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,595.00000	2,526	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			17.00000	22	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,692.00000	2,624	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			1.00000	2	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			5,176.00000	5,103	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			28.00000	34	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,353.00000	2,285	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			1.00000	2	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,926.00000	4,853	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			34.00000	40	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,209.00000	2,142	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			47.00000	51	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,972.00000	1,902	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			1.00000	2	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,827.00000	4,753	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			51.00000	55	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,876.00000	1,807	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			1.00000	2	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,727.00000	4,654	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			3,875.00000	3,949	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			2,377.00000	2,451	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			2.00000	2	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			922.00000	988	18.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			47.00000	39	18.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			1.00000	2	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			5,126.00000	5,053	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			8,125.00000	8,052	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			2,626.00000	2,700	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			1.00000	1	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,148.00000	1,221	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			24.00000	23	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			0.00000	0	36.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,875.00000	7,802	36.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			454.00000	503	19.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			229.00000	204	19.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			63.00000	69	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,638.00000	1,570	25.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.20	Call		57.00000	63	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,733.00000	1,664	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		39.00000	45	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		2,114.00000	2,047	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		2.00000	3	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,477.00000	4,404	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,427.00000	2,500	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		2.00000	2	27.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,438.00000	1,511	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		13.00000	13	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		2.00000	3	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,577.00000	4,504	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		1.00000	1	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,576.00000	5,502	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		2,576.00000	2,650	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		1.00000	1	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		1,585.00000	1,658	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		10.00000	9	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		1,634.00000	1,707	22.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		9.00000	8	22.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		720.00000	781	18.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		95.00000	82	18.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		2,676.00000	2,750	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		1.00000	1	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		1,683.00000	1,756	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		8.00000	8	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		2,476.00000	2,550	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		2.00000	2	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		1,487.00000	1,560	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		12.00000	11	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		611.00000	668	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		137.00000	119	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		2,776.00000	2,850	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		1.00000	1	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		1,781.00000	1,855	23.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		7.00000	6	23.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		838.00000	902	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		63.00000	54	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		2,826.00000	2,899	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		1.00000	1	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		1,831.00000	1,904	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		6.00000	6	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		880.00000	945	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		55.00000	46	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		1.00000	2	31.24	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 15/03/2010 Currency Future	12.20	Put		4,677.00000	4,604	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		2,975.00000	3,049	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		1,979.00000	2,053	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		4.00000	4	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,009.00000	1,079	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		34.00000	30	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		1.00000	1	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		5,526.00000	5,452	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,025.00000	3,099	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		1.00000	0	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,029.00000	2,103	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		4.00000	4	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,054.00000	1,126	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		29.00000	28	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,125.00000	3,199	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		0.00000	0	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,128.00000	2,202	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		3.00000	3	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		400.00000	445	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		275.00000	247	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,075.00000	3,149	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		0.00000	0	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,078.00000	2,152	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		4.00000	3	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,101.00000	1,174	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		26.00000	25	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		375.00000	418	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		300.00000	270	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		2,925.00000	2,999	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		1,930.00000	2,003	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		5.00000	5	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		965.00000	1,032	18.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		40.00000	33	18.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,175.00000	3,249	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		0.00000	0	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,178.00000	2,252	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		3.00000	3	25.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,196.00000	1,269	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		21.00000	21	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,325.00000	3,399	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		0.00000	0	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,327.00000	2,401	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		2.00000	2	26.51	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 15/03/2010 Currency Future	6.20	Call			1,341.00000	1,414	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			16.00000	15	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,425.00000	3,499	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			1.00000	2	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			5,076.00000	5,003	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			0.00000	0	34.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,576.00000	6,502	34.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,575.00000	8,501	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			0.00000	0	34.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,676.00000	6,602	34.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,675.00000	8,601	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,225.00000	3,299	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,227.00000	2,301	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			3.00000	3	25.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,244.00000	1,317	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			19.00000	19	20.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			0.00000	0	34.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,776.00000	6,702	34.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,775.00000	8,701	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			0.00000	0	34.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,876.00000	6,802	34.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,875.00000	8,801	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			0.00000	0	34.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,826.00000	6,752	34.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,825.00000	8,751	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			0.00000	0	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			7,026.00000	6,952	34.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			9,025.00000	8,951	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			0.00000	0	34.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			7,076.00000	7,002	34.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			9,075.00000	9,001	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			2,876.00000	2,949	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			1,880.00000	1,954	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			5.00000	5	23.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			0.00000	0	35.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	14.65	Put			7,126.00000	7,052	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			9,125.00000	9,051	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			0.00000	0	34.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,926.00000	6,852	34.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,925.00000	8,851	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,375.00000	3,449	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			0.00000	0	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,389.00000	1,463	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			14.00000	14	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			2.00000	3	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,627.00000	4,554	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,625.00000	8,551	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			3,475.00000	3,549	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	0	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			0.00000	1	33.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			6,526.00000	6,452	33.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			8,525.00000	8,451	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			3,525.00000	3,599	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			2,526.00000	2,600	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			1.00000	1	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			1,536.00000	1,609	21.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			11.00000	10	21.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			8,475.00000	8,401	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,275.00000	3,349	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			0.00000	0	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			2,277.00000	2,351	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			2.00000	2	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			1,292.00000	1,366	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			18.00000	17	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			483.00000	534	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			208.00000	185	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			0.00000	0	34.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			6,726.00000	6,652	34.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			8,725.00000	8,651	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call			0.00000	0	34.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put			6,976.00000	6,902	34.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put			8,975.00000	8,901	36.69	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	3.90	Call			3,625.00000	3,699	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			8,375.00000	8,301	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			3,675.00000	3,749	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			1.00000	1	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			6,326.00000	6,252	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			8,325.00000	8,251	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call			3,725.00000	3,799	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			2,726.00000	2,800	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			1.00000	1	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			1,732.00000	1,806	22.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			7.00000	7	22.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			798.00000	861	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			73.00000	62	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			8,275.00000	8,201	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call			3,825.00000	3,899	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put			0.00000	0	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,826.00000	2,899	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,831.00000	1,904	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			6.00000	6	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			880.00000	945	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			55.00000	46	18.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put			8,175.00000	8,101	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call			3,975.00000	4,049	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put			0.00000	0	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			2,975.00000	3,049	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			1,979.00000	2,053	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			4.00000	4	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,009.00000	1,079	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			34.00000	30	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call			0.00000	0	36.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put			8,025.00000	7,952	36.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call			3,925.00000	3,999	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put			0.00000	0	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put			8,075.00000	8,002	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Call			4,025.00000	4,099	33.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.50	Put			0.00000	0	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Call			0.00000	0	36.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Put			7,975.00000	7,902	36.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Call			4,075.00000	4,149	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Put			0.00000	0	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,075.00000	3,149	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			0.00000	0	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,078.00000	2,152	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			4.00000	3	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,101.00000	1,174	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			26.00000	25	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Call			0.00000	0	36.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Put			7,925.00000	7,852	36.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Call			3,775.00000	3,849	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Put			0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Call			1.00000	1	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Put			6,226.00000	6,152	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Put			8,225.00000	8,151	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Call			3,575.00000	3,649	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Put			0.00000	0	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,576.00000	2,650	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			1.00000	1	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,585.00000	1,658	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			10.00000	9	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			683.00000	742	18.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			108.00000	93	18.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Put			8,425.00000	8,351	36.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.72790		7.65060		19.64	32,488,091.60	4,204	20,485.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			723.00000	774	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			222.00000	196	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			464.00000	499	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			463.00000	421	19.55	0.00	0	100.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			409.00000	438	19.97	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			558.00000	510	19.97	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			163.00000	173	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,512.00000	1,445	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			445.00000	476	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			494.00000	449	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			409.00000	438	19.97	0.00	0	21,895.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			558.00000	510	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			664.00000	711	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			263.00000	233	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			376.00000	403	20.30	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			625.00000	575	20.30	0.00	0	20.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			346.00000	371	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			695.00000	643	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			532.00000	571	19.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			381.00000	343	19.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			294.00000	315	21.28	0.00	0	139.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			844.00000	787	21.28	0.00	0	4.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			138.00000	146	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,737.00000	1,669	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			283.00000	303	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			882.00000	825	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,151.00000	4,228	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			608.00000	652	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			307.00000	275	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			332.00000	356	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			732.00000	678	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			319.00000	342	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			768.00000	714	20.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			26.00000	28	31.54	0.00	0	26,796.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,525.00000	4,450	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			126.00000	133	25.23	0.00	0	3,182.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,875.00000	1,805	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			693.00000	742	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			242.00000	214	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			392.00000	420	20.13	0.00	0	450.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			591.00000	542	20.13	0.00	0	430.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			194.00000	206	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,293.00000	1,228	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			180.00000	192	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,380.00000	1,314	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			201.00000	214	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			1,250.00000	1,186	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			854.00000	911	18.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			153.00000	133	18.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			485.00000	522	19.47	0.00	0	390.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			435.00000	394	19.47	0.00	0	130.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			233.00000	249	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			1,082.00000	1,021	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			754.00000	807	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			204.00000	179	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			426.00000	457	19.80	0.00	0	233.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			526.00000	479	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			445.00000	476	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			494.00000	449	19.64	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 14/06/2010 Currency Future	9.10	Call			152.00000	162	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,601.00000	1,534	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			361.00000	386	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			660.00000	608	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			272.00000	291	21.61	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			921.00000	863	21.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			361.00000	386	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			660.00000	608	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			12.00000	13	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,761.00000	5,685	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			0.00000	0	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,850.00000	9,772	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			86.00000	91	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,436.00000	2,364	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			251.00000	269	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			1,001.00000	941	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			306.00000	328	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			806.00000	750	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			261.00000	280	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			961.00000	902	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			216.00000	231	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,165.00000	1,103	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			242.00000	259	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			1,041.00000	981	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			224.00000	239	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			1,124.00000	1,062	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			208.00000	222	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,208.00000	1,144	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			142.00000	151	24.57	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,692.00000	1,623	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			187.00000	199	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,336.00000	1,271	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			174.00000	185	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,424.00000	1,357	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			157.00000	167	24.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,557.00000	1,489	24.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			147.00000	156	24.41	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,647.00000	1,578	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			168.00000	179	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,468.00000	1,401	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			118.00000	125	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,968.00000	1,897	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			109.00000	115	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			2,108.00000	2,037	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			115.00000	122	25.72	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	9.55	Put		2,014.00000	1,944	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		102.00000	108	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		2,201.00000	2,130	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		112.00000	118	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		2,061.00000	1,990	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		30.00000	32	31.27	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		4,280.00000	4,204	31.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		105.00000	111	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		2,154.00000	2,084	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		79.00000	83	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,578.00000	2,505	27.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		68.00000	72	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,817.00000	2,744	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		76.00000	81	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,626.00000	2,553	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		84.00000	89	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,483.00000	2,411	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		126.00000	133	25.23	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,875.00000	1,805	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		98.00000	104	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,248.00000	2,176	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		92.00000	98	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,341.00000	2,270	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		81.00000	86	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,530.00000	2,458	27.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		72.00000	76	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,721.00000	2,648	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		22.00000	23	31.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,771.00000	4,696	31.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		95.00000	101	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,294.00000	2,223	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		89.00000	94	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,388.00000	2,317	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		74.00000	78	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,673.00000	2,600	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		70.00000	74	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,769.00000	2,696	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		21.00000	23	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,821.00000	4,745	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		92.00000	98	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,341.00000	2,270	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		72.00000	76	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,721.00000	2,648	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		64.00000	67	28.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,913.00000	2,840	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 14/06/2010 Currency Future	12.60	Call		19.00000	21	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,969.00000	4,893	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		84.00000	89	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,483.00000	2,411	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		70.00000	74	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,769.00000	2,696	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		66.00000	69	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,865.00000	2,792	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		62.00000	66	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,961.00000	2,888	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		59.00000	62	28.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		3,058.00000	2,984	28.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		17.00000	19	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		5,117.00000	5,041	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		95.00000	101	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,294.00000	2,223	26.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		20.00000	21	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,919.00000	4,844	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		122.00000	129	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,921.00000	1,851	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		89.00000	94	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,388.00000	2,317	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		98.00000	104	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,248.00000	2,176	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		25.00000	27	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,574.00000	4,499	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		130.00000	137	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,829.00000	1,759	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		122.00000	129	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,921.00000	1,851	25.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		24.00000	26	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,623.00000	4,548	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		134.00000	142	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,783.00000	1,714	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		3,901.00000	3,978	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,407.00000	2,484	23.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		6.00000	6	23.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,001.00000	1,063	17.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		100.00000	86	17.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		43.00000	45	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,642.00000	3,567	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		6.00000	6	32.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,605.00000	6,529	32.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		1.00000	1	31.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.75	Put		8,101.00000	8,023	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		2,655.00000	2,732	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		4.00000	4	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,211.00000	1,281	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		60.00000	53	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		49.00000	51	29.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,398.00000	3,323	29.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		20.00000	22	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,870.00000	4,794	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		7.00000	8	33.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		6,357.00000	6,280	33.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		2.00000	2	32.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,851.00000	7,774	32.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		115.00000	122	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		2,014.00000	1,944	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		31.00000	33	31.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		4,231.00000	4,155	31.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		2,456.00000	2,533	23.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		6.00000	5	23.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		1,485.00000	1,558	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		34.00000	30	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		44.00000	46	29.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,593.00000	3,519	29.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		13.00000	15	32.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,563.00000	5,487	32.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		1,673.00000	1,748	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		23.00000	20	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		820.00000	876	18.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		169.00000	148	18.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		28.00000	30	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		4,378.00000	4,302	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		15.00000	16	32.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		5,364.00000	5,288	32.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		41.00000	43	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,740.00000	3,665	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		23.00000	24	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,722.00000	4,646	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		12.00000	13	32.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,712.00000	5,635	32.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		2,704.00000	2,782	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		4.00000	4	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		1,721.00000	1,796	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		20.00000	18	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		39.00000	41	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,839.00000	3,763	30.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.45	Call		11.00000	13	32.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,811.00000	5,735	32.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,555.00000	2,632	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		5.00000	5	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,578.00000	1,653	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		28.00000	25	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		60.00000	64	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		3,010.00000	2,936	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		37.00000	39	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,986.00000	3,911	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		10.00000	12	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,960.00000	5,884	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,506.00000	2,583	23.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		5.00000	5	23.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,531.00000	1,605	19.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		31.00000	27	19.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		36.00000	38	30.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		4,035.00000	3,960	30.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		19.00000	20	32.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		5,018.00000	4,942	32.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		10.00000	11	33.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		6,010.00000	5,933	33.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		57.00000	60	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		3,106.00000	3,032	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		35.00000	37	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		4,084.00000	4,009	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		18.00000	20	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		5,067.00000	4,992	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		10.00000	11	33.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		6,059.00000	5,983	33.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		38.00000	40	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,888.00000	3,812	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		11.00000	12	32.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,860.00000	5,784	32.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		2,754.00000	2,831	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		4.00000	3	25.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		1,769.00000	1,844	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		18.00000	16	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		889.00000	948	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		139.00000	120	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		68.00000	72	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,817.00000	2,744	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		40.00000	42	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,789.00000	3,714	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		2,804.00000	2,881	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 14/06/2010 Currency Future	4.85	Put		3.00000	3	25.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		1,817.00000	1,893	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		16.00000	15	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		925.00000	986	18.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		125.00000	108	18.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		2,854.00000	2,931	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		3.00000	3	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		1,865.00000	1,941	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		15.00000	13	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		963.00000	1,024	18.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		112.00000	96	18.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		42.00000	44	30.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,691.00000	3,616	30.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		23.00000	25	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,673.00000	4,597	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		12.00000	14	32.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,662.00000	5,586	32.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,003.00000	3,080	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		2.00000	2	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,011.00000	2,088	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		10.00000	10	20.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,079.00000	1,147	18.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		79.00000	69	18.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		45.00000	48	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,545.00000	3,470	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		14.00000	15	32.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,513.00000	5,437	32.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,053.00000	3,130	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		2.00000	2	26.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,060.00000	2,137	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		10.00000	9	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,123.00000	1,191	18.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		72.00000	64	18.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		46.00000	49	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,496.00000	3,421	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		26.00000	28	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		4,476.00000	4,401	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		14.00000	15	32.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		5,463.00000	5,387	32.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,103.00000	3,180	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		2.00000	2	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,110.00000	2,187	21.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		9.00000	9	21.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,166.00000	1,236	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		66.00000	58	18.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.55	Call			508.00000	546	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			408.00000	368	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			47.00000	50	29.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,447.00000	3,372	29.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			27.00000	29	31.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,427.00000	4,351	31.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			15.00000	16	32.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,414.00000	5,338	32.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,153.00000	3,230	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			2.00000	2	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,159.00000	2,236	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			9.00000	8	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			2,953.00000	3,030	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			3.00000	3	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			1,962.00000	2,039	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			12.00000	11	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,040.00000	1,104	17.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			89.00000	76	17.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			4.00000	5	32.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,854.00000	6,777	32.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			37.00000	39	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,937.00000	3,861	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			4.00000	5	32.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,904.00000	6,827	32.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			4.00000	5	32.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,953.00000	6,877	32.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,352.00000	3,429	28.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			1.00000	1	28.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,357.00000	2,434	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			6.00000	6	22.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,392.00000	1,464	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			41.00000	37	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			635.00000	681	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			285.00000	253	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			17.00000	18	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			5,166.00000	5,090	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			5.00000	6	32.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,655.00000	6,578	32.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,402.00000	3,479	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			1.00000	1	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,438.00000	1,511	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			37.00000	33	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			1.00000	1	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,600.00000	8,523	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,302.00000	3,379	28.24	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 14/06/2010 Currency Future	4.35	Put		2.00000	2	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		2,307.00000	2,384	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		7.00000	7	22.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		1,346.00000	1,418	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		45.00000	40	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		5.00000	6	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		6,705.00000	6,628	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		1.00000	1	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		8,700.00000	8,623	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		3,202.00000	3,280	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		2.00000	2	27.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		2,209.00000	2,285	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		8.00000	8	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		1,255.00000	1,326	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		55.00000	48	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		556.00000	597	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		356.00000	320	19.20	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		6,804.00000	6,727	32.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		1.00000	1	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,800.00000	8,723	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		1.00000	1	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,900.00000	8,823	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		1.00000	1	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,850.00000	8,773	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		57.00000	60	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		3,106.00000	3,032	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		18.00000	20	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		5,067.00000	4,992	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		4.00000	4	32.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		7,053.00000	6,976	32.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		1.00000	1	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		9,050.00000	8,973	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		4.00000	4	32.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		7,053.00000	6,976	32.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		2,903.00000	2,981	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		3.00000	3	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		1,914.00000	1,990	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		13.00000	12	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		56.00000	59	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		3,155.00000	3,081	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		4.00000	4	32.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		7,103.00000	7,026	32.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		1.00000	1	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		9,100.00000	9,023	31.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.80	Call			54.00000	57	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			3,203.00000	3,129	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			3.00000	4	32.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			7,153.00000	7,076	32.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			1.00000	1	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			9,150.00000	9,073	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			1.00000	1	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,950.00000	8,873	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			1.00000	1	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,650.00000	8,573	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,452.00000	3,529	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			1.00000	1	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			6.00000	7	32.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,555.00000	6,479	32.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			1.00000	1	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,550.00000	8,473	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,502.00000	3,579	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			1.00000	1	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			6.00000	7	32.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,506.00000	6,429	32.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			1.00000	1	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,500.00000	8,423	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,602.00000	3,679	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	1	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,605.00000	2,682	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			4.00000	4	24.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			1,626.00000	1,700	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			25.00000	22	19.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			787.00000	841	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			186.00000	163	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			7.00000	8	32.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,406.00000	6,330	32.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			1.00000	1	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,400.00000	8,323	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,652.00000	3,729	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	1	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			1.00000	1	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,350.00000	8,273	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,751.00000	3,829	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	30.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			8.00000	9	33.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,257.00000	6,181	33.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			1.00000	1	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,251.00000	8,173	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,801.00000	3,879	31.27	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 14/06/2010 Currency Future	3.85	Put			1.00000	1	31.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			8.00000	9	33.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,208.00000	6,132	33.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			1.00000	1	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,201.00000	8,123	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,701.00000	3,779	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,704.00000	2,782	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	4	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,721.00000	1,796	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			20.00000	18	19.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			854.00000	911	18.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			153.00000	133	18.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			29.00000	31	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,329.00000	4,253	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			8.00000	9	33.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,307.00000	6,231	33.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			1.00000	1	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			8,300.00000	8,223	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			3,851.00000	3,929	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			1.00000	1	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,854.00000	2,931	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			3.00000	3	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,865.00000	1,941	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			15.00000	13	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			963.00000	1,024	18.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			112.00000	96	18.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			32.00000	35	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			4,182.00000	4,107	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			9.00000	10	33.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			6,158.00000	6,082	33.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			1.00000	1	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put			8,151.00000	8,073	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call			33.00000	36	31.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put			4,133.00000	4,058	31.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call			9.00000	10	33.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put			6,109.00000	6,033	33.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call			3,951.00000	4,028	32.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Put			1.00000	1	32.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			2,953.00000	3,030	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			3.00000	3	26.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			1,962.00000	2,039	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			12.00000	11	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,040.00000	1,104	17.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			89.00000	76	17.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.70	Call			1.00000	1	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put			8,051.00000	7,974	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Call			4,001.00000	4,078	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Put			0.00000	0	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Call			1.00000	1	31.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Put			8,001.00000	7,924	31.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Call			4,051.00000	4,128	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Put			0.00000	0	32.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Call			1.00000	2	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Put			7,951.00000	7,874	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Call			3,552.00000	3,629	29.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Put			1.00000	1	29.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Call			7.00000	7	32.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Put			6,456.00000	6,380	32.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Call			1.00000	1	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Put			8,450.00000	8,373	31.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.85880		7.77870		19.90	17,210,772.00	2,190	1,460.00
\$ / R On 13/09/2010 Currency Future	7.80	Call			558.00000	594	19.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put			579.00000	535	19.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call			539.00000	574	19.90	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put			611.00000	565	19.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call			539.00000	574	19.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put			611.00000	565	19.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call			504.00000	536	20.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put			676.00000	628	20.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call			472.00000	502	20.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put			743.00000	693	20.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call			457.00000	485	20.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put			778.00000	727	20.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.35	Call			388.00000	413	21.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.35	Put			960.00000	904	21.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call			376.00000	400	21.42	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put			998.00000	941	21.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.20	Call			428.00000	455	20.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.20	Put			849.00000	796	20.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call			414.00000	440	21.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put			885.00000	831	21.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call			442.00000	470	20.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put			813.00000	761	20.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Call			488.00000	519	20.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Put			709.00000	660	20.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call			522.00000	555	20.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put			643.00000	596	20.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Call			598.00000	637	19.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Put			519.00000	479	19.57	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 13/09/2010 Currency Future	7.75	Call			577.00000	615	19.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Put			549.00000	507	19.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call			401.00000	426	21.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put			922.00000	867	21.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call			3,382.00000	3,462	25.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put			4.00000	3	25.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call			2,390.00000	2,470	20.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put			11.00000	11	20.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call			1,445.00000	1,517	17.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put			66.00000	58	17.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call			740.00000	786	18.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put			361.00000	327	18.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call			129.00000	136	26.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put			2,750.00000	2,677	26.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call			56.00000	59	30.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put			4,677.00000	4,600	30.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call			25.00000	27	33.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put			6,646.00000	6,568	33.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call			10.00000	11	34.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put			8,631.00000	8,552	34.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call			3,532.00000	3,611	26.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put			3.00000	3	26.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call			2,539.00000	2,618	21.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put			10.00000	9	21.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call			1,578.00000	1,652	17.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put			49.00000	43	17.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call			821.00000	872	18.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put			293.00000	263	18.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call			138.00000	146	26.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put			2,609.00000	2,537	26.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call			59.00000	63	30.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,531.00000	4,454	30.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			27.00000	29	32.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			6,498.00000	6,420	32.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			10.00000	12	34.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			8,482.00000	8,403	34.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			3,482.00000	3,562	26.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			3.00000	3	26.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			2,489.00000	2,569	21.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			10.00000	10	21.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			1,533.00000	1,606	17.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			55.00000	48	17.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			793.00000	842	18.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			315.00000	284	18.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			135.00000	142	26.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	10.30	Put			2,656.00000	2,584	26.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call			58.00000	61	30.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put			4,580.00000	4,503	30.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call			26.00000	28	33.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put			6,547.00000	6,469	33.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call			10.00000	11	34.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put			8,531.00000	8,452	34.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call			3,631.00000	3,711	27.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put			2.00000	2	27.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call			2,638.00000	2,717	22.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put			9.00000	9	22.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call			1,669.00000	1,743	18.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put			40.00000	35	18.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call			880.00000	933	18.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put			252.00000	225	18.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call			145.00000	153	26.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put			2,516.00000	2,445	26.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call			62.00000	65	30.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put			4,433.00000	4,357	30.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call			28.00000	30	32.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put			6,399.00000	6,321	32.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call			11.00000	12	34.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put			8,382.00000	8,303	34.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call			3,681.00000	3,761	27.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put			2.00000	2	27.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call			2,687.00000	2,767	22.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put			8.00000	8	22.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call			1,715.00000	1,790	18.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put			36.00000	31	18.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call			911.00000	965	18.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put			232.00000	207	18.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call			149.00000	157	25.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put			2,470.00000	2,399	25.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call			63.00000	67	30.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put			4,385.00000	4,308	30.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call			29.00000	31	32.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put			6,350.00000	6,272	32.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call			11.00000	13	34.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put			8,333.00000	8,254	34.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call			3,731.00000	3,811	27.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put			2.00000	2	27.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call			2,737.00000	2,817	22.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put			8.00000	8	22.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call			1,761.00000	1,836	18.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put			32.00000	28	18.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	7.05	Call			943.00000	998	18.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			214.00000	190	18.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			153.00000	161	25.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,424.00000	2,353	25.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			65.00000	68	30.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,336.00000	4,260	30.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			29.00000	31	32.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			6,301.00000	6,223	32.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			12.00000	13	34.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			8,283.00000	8,204	34.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			3,830.00000	3,910	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			2.00000	2	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			2,836.00000	2,916	23.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			7.00000	7	23.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			1,855.00000	1,931	18.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			26.00000	22	18.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,009.00000	1,067	17.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put			180.00000	158	17.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			161.00000	170	25.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,332.00000	2,261	25.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			68.00000	71	29.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			4,239.00000	4,163	29.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			31.00000	33	32.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			6,202.00000	6,124	32.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			12.00000	14	34.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			8,184.00000	8,105	34.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			3,880.00000	3,960	28.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			2.00000	2	28.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			2,886.00000	2,965	23.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			7.00000	7	23.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			1,902.00000	1,978	18.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			23.00000	19	18.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,043.00000	1,103	17.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			164.00000	144	17.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			165.00000	175	25.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,286.00000	2,216	25.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			69.00000	73	29.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			4,190.00000	4,114	29.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			32.00000	34	32.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			6,153.00000	6,075	32.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			13.00000	14	34.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			8,134.00000	8,055	34.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			3,980.00000	4,060	28.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	1	28.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			2,985.00000	3,065	24.08	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 13/09/2010 Currency Future	4.80	Put		6.00000	6	24.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call		1,997.00000	2,075	18.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put		18.00000	16	18.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call		1,114.00000	1,179	17.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put		136.00000	120	17.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call		174.00000	183	25.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put		2,195.00000	2,125	25.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call		72.00000	76	29.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put		4,094.00000	4,017	29.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call		33.00000	35	32.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put		6,054.00000	5,976	32.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call		13.00000	15	34.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put		8,035.00000	7,956	34.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call		3,930.00000	4,010	28.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put		1.00000	1	28.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call		2,935.00000	3,015	23.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put		7.00000	6	23.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Call		1,949.00000	2,026	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		21.00000	17	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,078.00000	1,139	17.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		150.00000	130	17.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		169.00000	179	25.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		2,241.00000	2,170	25.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		71.00000	75	29.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		4,142.00000	4,066	29.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		32.00000	35	32.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		6,104.00000	6,026	32.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		13.00000	14	34.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		8,084.00000	8,006	34.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Call		4,030.00000	4,110	28.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Put		1.00000	1	28.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Call		3,035.00000	3,114	24.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Put		6.00000	5	24.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Call		2,045.00000	2,124	18.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Put		16.00000	16	18.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Call		1,151.00000	1,219	17.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Put		123.00000	110	17.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Call		179.00000	188	25.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Put		2,150.00000	2,079	25.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Call		74.00000	77	29.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Put		4,045.00000	3,969	29.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Call		34.00000	36	32.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Put		6,005.00000	5,927	32.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Call		14.00000	15	33.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Put		7,985.00000	7,906	33.99	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 13/09/2010 Currency Future	3.70	Call		4,080.00000	4,160	28.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Put		1.00000	1	28.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Call		3,084.00000	3,164	24.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Put		5.00000	5	24.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Call		2,094.00000	2,174	19.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Put		15.00000	15	19.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Call		1,192.00000	1,260	17.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Put		113.00000	101	17.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Call		183.00000	192	25.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Put		2,104.00000	2,034	25.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Call		75.00000	79	29.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Put		3,997.00000	3,920	29.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Call		35.00000	36	32.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Put		5,956.00000	5,877	32.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Call		14.00000	15	33.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Put		7,935.00000	7,857	33.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Call		3,781.00000	3,861	27.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Put		2.00000	2	27.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Call		2,786.00000	2,866	22.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Put		8.00000	7	22.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Call		1,808.00000	1,883	18.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Put		29.00000	25	18.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Call		975.00000	1,032	18.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Put		197.00000	173	18.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Call		157.00000	166	25.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Put		2,378.00000	2,307	25.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Call		66.00000	70	29.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Put		4,287.00000	4,211	29.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Call		30.00000	32	32.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Put		6,251.00000	6,173	32.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Call		12.00000	13	34.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Put		8,233.00000	8,154	34.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.20	Call		3,581.00000	3,661	26.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.20	Put		3.00000	2	26.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.20	Call		2,588.00000	2,668	21.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.20	Put		9.00000	9	21.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.20	Call		1,623.00000	1,697	18.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.20	Put		45.00000	38	18.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.20	Call		850.00000	902	18.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.20	Put		272.00000	243	18.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.20	Call		142.00000	150	26.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.20	Put		2,563.00000	2,491	26.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.20	Call		61.00000	64	30.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.20	Put		4,482.00000	4,405	30.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.20	Call		27.00000	29	32.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	14.20	Put			6,449.00000	6,371	32.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.20	Call			11.00000	12	34.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.20	Put			8,432.00000	8,353	34.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.35	Call			3,432.00000	3,512	26.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.35	Put			3.00000	3	26.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.35	Call			2,440.00000	2,519	21.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.35	Put			11.00000	10	21.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.35	Call			1,489.00000	1,561	17.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.35	Put			60.00000	53	17.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.35	Call			766.00000	814	18.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.35	Put			337.00000	305	18.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.35	Call			132.00000	139	26.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.35	Put			2,703.00000	2,630	26.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.35	Call			57.00000	60	30.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.35	Put			4,628.00000	4,551	30.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.35	Call			26.00000	27	33.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.35	Put			6,597.00000	6,519	33.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.35	Call			10.00000	11	34.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.35	Put			8,581.00000	8,502	34.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			7.98490		7.90280		20.03	6,068,524.00	760	416.00
\$ / R On 13/12/2010 Currency Future	7.90	Call			657.00000	696	19.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Put			654.00000	611	19.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call			639.00000	676	19.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put			686.00000	641	19.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call			621.00000	656	20.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put			718.00000	672	20.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call			603.00000	638	20.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put			751.00000	703	20.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call			570.00000	603	20.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put			818.00000	768	20.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call			540.00000	571	20.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put			887.00000	836	20.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call			484.00000	512	21.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put			1,031.00000	977	21.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call			471.00000	498	21.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put			1,069.00000	1,013	21.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Call			511.00000	540	20.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Put			958.00000	905	20.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Call			677.00000	716	19.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Put			624.00000	581	19.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call			555.00000	587	20.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put			852.00000	802	20.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call			525.00000	555	20.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put			922.00000	870	20.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call			587.00000	620	20.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	8.10	Put		784.00000	735	20.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		459.00000	485	21.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		1,106.00000	1,050	21.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		447.00000	473	21.52	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,144.00000	1,088	21.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		497.00000	526	21.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		994.00000	941	21.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,410.00000	3,492	24.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		8.00000	7	24.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,424.00000	2,506	20.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		21.00000	21	20.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,502.00000	1,574	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		99.00000	89	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		833.00000	880	18.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		430.00000	395	18.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		191.00000	201	26.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,788.00000	2,716	26.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		97.00000	102	29.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,694.00000	4,617	29.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		54.00000	57	32.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,651.00000	6,572	32.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		28.00000	30	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,625.00000	8,545	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,510.00000	3,591	25.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		7.00000	7	25.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,522.00000	2,604	20.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		19.00000	19	20.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		1,586.00000	1,659	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		83.00000	74	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		884.00000	933	18.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		381.00000	348	18.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		199.00000	210	25.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,696.00000	2,625	25.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		100.00000	105	29.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,597.00000	4,520	29.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call		55.00000	58	32.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,552.00000	6,473	32.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		29.00000	31	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,526.00000	8,446	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,460.00000	3,542	25.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		7.00000	7	25.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		2,473.00000	2,555	20.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		20.00000	20	20.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		1,543.00000	1,616	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		91.00000	81	17.75	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 13/12/2010 Currency Future	7.45	Call			858.00000	906	18.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			405.00000	371	18.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			195.00000	205	25.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,742.00000	2,670	25.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			98.00000	103	29.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,645.00000	4,568	29.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			54.00000	57	32.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,602.00000	6,523	32.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			28.00000	31	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,576.00000	8,496	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,658.00000	3,740	26.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			6.00000	5	26.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,670.00000	2,751	21.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			17.00000	16	21.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			1,716.00000	1,791	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put			63.00000	56	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call			966.00000	1,019	18.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put			313.00000	284	18.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call			212.00000	223	25.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put			2,559.00000	2,488	25.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call			105.00000	110	29.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put			4,452.00000	4,376	29.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call			58.00000	61	32.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put			6,405.00000	6,326	32.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call			31.00000	33	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put			8,378.00000	8,298	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call			3,708.00000	3,790	26.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put			5.00000	5	26.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call			2,719.00000	2,801	21.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put			16.00000	16	21.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call			1,760.00000	1,836	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put			57.00000	51	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call			995.00000	1,049	18.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put			292.00000	264	18.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call			216.00000	228	25.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put			2,513.00000	2,443	25.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call			107.00000	112	29.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put			4,404.00000	4,327	29.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call			59.00000	62	32.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put			6,356.00000	6,277	32.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call			32.00000	34	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put			8,329.00000	8,249	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call			3,758.00000	3,840	26.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put			5.00000	5	26.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call			2,768.00000	2,850	21.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	5.15	Put		15.00000	15	21.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		1,805.00000	1,881	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		52.00000	46	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,025.00000	1,080	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		272.00000	245	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		221.00000	233	25.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,468.00000	2,398	25.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		109.00000	114	29.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,356.00000	4,279	29.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		60.00000	63	32.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,307.00000	6,228	32.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		32.00000	35	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,280.00000	8,200	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call		3,807.00000	3,889	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put		5.00000	5	26.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call		2,817.00000	2,899	22.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put		15.00000	14	22.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call		1,850.00000	1,926	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put		47.00000	42	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		1,056.00000	1,112	17.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		253.00000	227	17.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		226.00000	238	25.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		2,423.00000	2,353	25.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		111.00000	116	29.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		4,308.00000	4,231	29.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		61.00000	64	32.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		6,258.00000	6,179	32.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		33.00000	36	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		8,230.00000	8,151	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		3,857.00000	3,939	27.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		4.00000	4	27.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		2,867.00000	2,948	22.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		14.00000	13	22.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		1,895.00000	1,972	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		42.00000	37	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call		1,087.00000	1,144	17.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put		234.00000	209	17.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call		230.00000	243	25.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put		2,378.00000	2,308	25.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call		112.00000	118	29.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put		4,260.00000	4,183	29.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call		62.00000	65	32.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put		6,209.00000	6,130	32.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call		34.00000	36	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put		8,181.00000	8,101	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 13/12/2010 Currency Future	4.00	Call			3,907.00000	3,989	27.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			4.00000	4	27.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			2,916.00000	2,998	22.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			13.00000	13	22.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			1,941.00000	2,019	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			38.00000	34	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,119.00000	1,178	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			217.00000	193	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			236.00000	248	25.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,333.00000	2,264	25.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			114.00000	120	29.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			4,212.00000	4,136	29.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			63.00000	66	32.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put			6,160.00000	6,081	32.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call			35.00000	37	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put			8,132.00000	8,052	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call			3,957.00000	4,038	27.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put			4.00000	3	27.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call			2,965.00000	3,047	22.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put			12.00000	12	22.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call			1,987.00000	2,067	17.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put			34.00000	32	17.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call			1,152.00000	1,215	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put			200.00000	180	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call			241.00000	253	24.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put			2,288.00000	2,218	24.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call			117.00000	122	28.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put			4,164.00000	4,087	28.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call			64.00000	67	31.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put			6,111.00000	6,032	31.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call			35.00000	38	33.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put			8,083.00000	8,003	33.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call			3,609.00000	3,691	25.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put			6.00000	6	25.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call			2,620.00000	2,702	21.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put			18.00000	17	21.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call			1,672.00000	1,747	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put			69.00000	62	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call			938.00000	989	18.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put			335.00000	304	18.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call			207.00000	218	25.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put			2,605.00000	2,534	25.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call			103.00000	109	29.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put			4,500.00000	4,424	29.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call			57.00000	60	32.31	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 13/12/2010 Currency Future	14.30	Put		6,454.00000	6,375	32.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		30.00000	33	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		8,428.00000	8,348	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Call		4,006.00000	4,088	27.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Put		4.00000	3	27.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Call		3,015.00000	3,096	23.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Put		12.00000	11	23.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Call		2,034.00000	2,116	18.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Put		31.00000	31	18.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Call		1,186.00000	1,252	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Put		184.00000	167	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Call		246.00000	258	24.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Put		2,243.00000	2,174	24.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Call		119.00000	124	28.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Put		4,116.00000	4,039	28.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Call		65.00000	68	31.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Put		6,062.00000	5,983	31.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Call		36.00000	38	33.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Put		8,033.00000	7,953	33.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Call		4,056.00000	4,137	27.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Put		3.00000	3	27.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Call		3,064.00000	3,146	23.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Put		11.00000	11	23.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Call		2,082.00000	2,164	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Put		29.00000	29	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Call		1,224.00000	1,291	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Put		171.00000	156	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Call		251.00000	264	24.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Put		2,198.00000	2,129	24.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Call		120.00000	126	28.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Put		4,068.00000	3,991	28.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Call		66.00000	69	31.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Put		6,013.00000	5,934	31.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Call		37.00000	39	33.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Put		7,984.00000	7,904	33.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Call		3,559.00000	3,641	25.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Put		6.00000	6	25.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Call		2,571.00000	2,653	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Put		18.00000	18	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Call		1,629.00000	1,703	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Put		76.00000	68	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Call		910.00000	961	18.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Put		358.00000	326	18.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Call		203.00000	214	25.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Put		2,650.00000	2,579	25.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	12.35	Call		102.00000	107	29.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.35	Put		4,549.00000	4,472	29.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Call		56.00000	59	32.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Put		6,503.00000	6,424	32.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Call		30.00000	32	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Put		8,477.00000	8,397	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.36970	12.31350		18.68	1,447,254.90	117	39,304.00
£ / R On 14/12/2009 Currency Future	12.30	Call		283.00000	311	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		269.00000	241	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		226.00000	243	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		363.00000	323	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		195.00000	209	19.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		431.00000	389	19.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		210.00000	225	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		396.00000	356	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		156.00000	167	20.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		542.00000	497	20.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		145.00000	154	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		581.00000	535	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		108.00000	115	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		745.00000	695	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		101.00000	107	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		787.00000	737	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		4,714.00000	4,770	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		125.00000	133	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		662.00000	613	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		181.00000	194	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		467.00000	424	19.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		244.00000	262	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		330.00000	292	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		339.00000	371	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		226.00000	201	19.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		370.00000	403	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		206.00000	184	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		504.00000	544	19.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		140.00000	125	19.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		656.00000	702	20.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		92.00000	82	20.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		616.00000	661	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		103.00000	92	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		737.00000	786	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		74.00000	66	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		540.00000	582	20.15	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 14/12/2009 Currency Future	11.90	Put			127.00000	113	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			468.00000	507	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			155.00000	138	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			310.00000	340	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			247.00000	221	19.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			263.00000	283	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			299.00000	263	18.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			168.00000	180	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			504.00000	460	20.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			116.00000	123	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			703.00000	654	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			94.00000	99	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			830.00000	779	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			82.00000	86	22.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			918.00000	866	22.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			67.00000	70	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			1,053.00000	1,000	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			48.00000	50	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,285.00000	1,230	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			45.00000	47	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,332.00000	1,277	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			43.00000	44	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,379.00000	1,324	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			45.00000	47	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,332.00000	1,277	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			40.00000	41	25.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,427.00000	1,372	25.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			38.00000	39	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,474.00000	1,419	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			32.00000	32	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,618.00000	1,563	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			34.00000	34	26.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,570.00000	1,515	26.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			58.00000	61	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,145.00000	1,091	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			76.00000	80	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			963.00000	910	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			55.00000	57	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,191.00000	1,137	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			43.00000	44	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,379.00000	1,324	25.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			36.00000	36	26.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,522.00000	1,467	26.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			34.00000	34	26.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,570.00000	1,515	26.49	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	13.75	Call			38.00000	39	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,474.00000	1,419	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			51.00000	53	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,238.00000	1,184	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			58.00000	61	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,145.00000	1,091	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			62.00000	65	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,099.00000	1,045	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			76.00000	80	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			963.00000	910	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			82.00000	86	22.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			918.00000	866	22.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			88.00000	92	22.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			874.00000	823	22.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			40.00000	41	25.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,427.00000	1,372	25.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			55.00000	57	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,191.00000	1,137	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			88.00000	92	22.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			874.00000	823	22.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			45.00000	47	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,332.00000	1,277	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			21.00000	21	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			2,007.00000	1,951	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			28.00000	29	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,715.00000	1,659	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			27.00000	27	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,763.00000	1,708	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			27.00000	27	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,763.00000	1,708	27.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			25.00000	26	27.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,812.00000	1,756	27.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			22.00000	22	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,958.00000	1,902	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			17.00000	17	29.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,154.00000	2,098	29.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			19.00000	20	29.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,056.00000	2,000	29.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			18.00000	19	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,105.00000	2,049	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			16.00000	16	29.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,203.00000	2,147	29.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			10.00000	10	31.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,597.00000	2,541	31.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			11.00000	11	31.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.85	Put			2,547.00000	2,491	31.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			14.00000	15	30.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,301.00000	2,245	30.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			13.00000	13	30.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,399.00000	2,343	30.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			11.00000	12	30.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,498.00000	2,442	30.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			9.00000	9	31.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,696.00000	2,640	31.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			8.00000	8	32.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,795.00000	2,739	32.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			7.00000	7	32.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,894.00000	2,838	32.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			5.00000	5	33.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,292.00000	3,235	33.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			25.00000	26	27.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,812.00000	1,756	27.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			23.00000	23	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,909.00000	1,853	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			32.00000	32	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,618.00000	1,563	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			14.00000	15	30.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,301.00000	2,245	30.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			24.00000	24	28.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,861.00000	1,805	28.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			15.00000	15	29.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,252.00000	2,196	29.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			14.00000	14	30.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,350.00000	2,294	30.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			12.00000	12	30.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,449.00000	2,393	30.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			8.00000	8	32.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,844.00000	2,788	32.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			34.00000	34	26.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,570.00000	1,515	26.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			30.00000	31	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,666.00000	1,611	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			24.00000	24	28.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,861.00000	1,805	28.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			15.00000	15	29.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,252.00000	2,196	29.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			10.00000	10	31.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,646.00000	2,590	31.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			14.00000	14	30.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,350.00000	2,294	30.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.05	Call			9.00000	9	31.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,745.00000	2,689	31.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			18.00000	19	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,105.00000	2,049	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			10.00000	10	31.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,597.00000	2,541	31.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			19.00000	20	29.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,056.00000	2,000	29.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,014.00000	4,070	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			2,517.00000	2,573	32.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			3.00000	3	32.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,045.00000	1,100	22.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			32.00000	31	22.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			135.00000	143	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			621.00000	574	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			4.00000	4	34.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,491.00000	3,434	34.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			1.00000	1	40.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,988.00000	4,932	40.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			1.00000	1	46.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,487.00000	6,431	46.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			0.00000	0	50.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,987.00000	7,931	50.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,464.00000	4,520	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			2,965.00000	3,021	35.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			2.00000	2	35.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			1,479.00000	1,535	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			16.00000	15	25.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			6.00000	6	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			3,043.00000	2,987	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			2.00000	2	38.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,538.00000	4,482	38.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			1.00000	1	44.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			6,037.00000	5,981	44.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	49.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,537.00000	7,481	49.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,214.00000	3,270	35.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			1.00000	1	35.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			1,724.00000	1,780	27.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			11.00000	10	27.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			401.00000	437	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			188.00000	167	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			2.00000	2	37.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.60	Put		4,289.00000	4,232	37.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		1.00000	1	43.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		5,787.00000	5,731	43.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		0.00000	0	48.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		7,287.00000	7,231	48.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		116.00000	123	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		703.00000	654	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		71.00000	75	23.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		1,008.00000	955	23.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		28.00000	29	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,715.00000	1,659	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		62.00000	65	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		1,099.00000	1,045	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		25.00000	26	27.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,812.00000	1,756	27.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		30.00000	31	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,666.00000	1,611	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		51.00000	53	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,238.00000	1,184	24.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call		2,219.00000	2,274	30.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put		5.00000	5	30.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		1,236.00000	1,292	23.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		23.00000	22	23.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		2.00000	2	39.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		4,788.00000	4,732	39.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	1	47.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		6,787.00000	6,731	47.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		8,787.00000	8,730	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		3,115.00000	3,171	35.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		1.00000	1	35.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		2,119.00000	2,175	30.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		6.00000	6	30.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		1,141.00000	1,196	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		27.00000	26	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		2.00000	1	40.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		4,888.00000	4,832	40.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		1.00000	1	47.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		6,887.00000	6,831	47.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,887.00000	8,830	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		1,971.00000	2,027	29.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		7.00000	7	29.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		1,000.00000	1,053	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		36.00000	33	21.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.35	Call			1.00000	1	40.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			5,038.00000	4,982	40.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	0	47.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			7,037.00000	6,981	47.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			9,037.00000	8,980	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,015.00000	3,071	35.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			2.00000	1	35.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,020.00000	2,076	29.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			7.00000	7	29.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			7.00000	7	32.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,993.00000	2,937	32.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	0	47.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,987.00000	6,931	47.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			8,987.00000	8,930	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			2,816.00000	2,872	34.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			2.00000	2	34.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			1,823.00000	1,878	28.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			9.00000	9	28.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			866.00000	917	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			52.00000	47	21.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			6.00000	6	33.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			3,192.00000	3,136	33.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			1.00000	1	41.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			5,188.00000	5,132	41.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			0.00000	0	48.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			7,187.00000	7,131	48.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			9,187.00000	9,130	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			2,666.00000	2,722	33.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			3.00000	2	33.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			1,675.00000	1,731	27.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			11.00000	11	27.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			5.00000	5	34.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,341.00000	3,285	34.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			1.00000	1	42.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,338.00000	5,281	42.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			0.00000	0	48.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			7,337.00000	7,281	48.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,337.00000	9,280	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,616.00000	2,672	33.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			3.00000	3	33.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,626.00000	1,682	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
£ / R On 14/12/2009 Currency Future	10.70	Put			12.00000	12	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			696.00000	744	20.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			82.00000	74	20.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			5.00000	5	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,391.00000	3,335	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			1.00000	1	42.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,388.00000	5,331	42.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	48.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,387.00000	7,331	48.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,387.00000	9,330	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,567.00000	2,622	33.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			3.00000	3	33.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,577.00000	1,632	26.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			13.00000	13	26.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			4.00000	4	34.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,441.00000	3,385	34.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			1.00000	1	42.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,438.00000	5,381	42.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	49.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,437.00000	7,381	49.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,437.00000	9,380	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,467.00000	2,523	32.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			4.00000	3	32.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			578.00000	621	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			114.00000	102	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			4.00000	4	34.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,541.00000	3,484	34.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	1	42.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,538.00000	5,481	42.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,537.00000	9,480	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,528.00000	1,583	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			14.00000	14	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			1.00000	1	42.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,488.00000	5,431	42.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	49.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,487.00000	7,431	49.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,487.00000	9,430	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			2,766.00000	2,822	34.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			2.00000	2	34.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			1,773.00000	1,829	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			10.00000	9	27.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.55	Call			822.00000	873	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			59.00000	53	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			5.00000	5	33.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			3,242.00000	3,186	33.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			1.00000	1	41.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			5,238.00000	5,182	41.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			0.00000	0	48.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			7,237.00000	7,181	48.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			9,237.00000	9,180	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			2,865.00000	2,921	35.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			2.00000	2	35.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			1,872.00000	1,928	28.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			9.00000	8	28.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			910.00000	962	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			46.00000	42	21.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			6.00000	6	33.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			3,142.00000	3,086	33.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			1.00000	1	41.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			5,138.00000	5,082	41.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			0.00000	0	48.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			7,137.00000	7,081	48.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			9,137.00000	9,080	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,264.00000	3,320	35.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			1.00000	1	35.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,268.00000	2,324	31.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			5.00000	4	31.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,285.00000	1,340	24.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			21.00000	20	24.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			434.00000	472	19.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			171.00000	152	19.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			9.00000	9	31.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,745.00000	2,689	31.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			2.00000	2	39.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,738.00000	4,682	39.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	46.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,737.00000	6,681	46.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,737.00000	8,680	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,314.00000	3,370	35.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			1.00000	0	35.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,318.00000	2,374	31.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			4.00000	4	31.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,333.00000	1,389	24.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.00	Put			20.00000	19	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			2.00000	2	39.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,688.00000	4,632	39.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	46.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,687.00000	6,631	46.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,687.00000	8,630	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,164.00000	3,220	35.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			1.00000	1	35.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,169.00000	2,225	30.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			6.00000	5	30.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,188.00000	1,244	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			25.00000	24	23.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			8.00000	8	32.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,844.00000	2,788	32.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			2.00000	2	40.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,838.00000	4,782	40.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	47.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,837.00000	6,781	47.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,837.00000	8,780	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,065.00000	3,121	35.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			1.00000	1	35.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,070.00000	2,126	29.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			6.00000	6	29.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,093.00000	1,148	22.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			29.00000	28	22.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			7.00000	7	32.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,944.00000	2,887	32.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			1.00000	1	40.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,938.00000	4,882	40.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	0	47.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,937.00000	6,881	47.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,937.00000	8,880	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			2,915.00000	2,971	35.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			2.00000	2	35.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			1,921.00000	1,977	28.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			8.00000	8	28.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			954.00000	1,007	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			41.00000	37	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			6.00000	6	33.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			3,093.00000	3,036	33.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			1.00000	1	41.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			5,088.00000	5,032	41.03	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	19.40	Call			0.00000	0	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			7,087.00000	7,031	47.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			9,087.00000	9,030	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			2,716.00000	2,772	34.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			2.00000	2	34.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			779.00000	829	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			66.00000	59	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			1.00000	1	41.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			5,288.00000	5,231	41.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			9,287.00000	9,230	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			2,417.00000	2,473	32.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			4.00000	4	32.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			1,430.00000	1,486	25.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			17.00000	16	25.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			4.00000	4	35.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,590.00000	3,534	35.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	1	42.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,588.00000	5,531	42.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	49.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,587.00000	7,531	49.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,587.00000	9,530	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,364.00000	3,420	35.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			0.00000	0	35.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,368.00000	2,423	31.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			4.00000	4	31.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,382.00000	1,437	24.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			18.00000	17	24.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			2.00000	2	39.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,638.00000	4,582	39.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	1	46.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,637.00000	6,581	46.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,637.00000	8,580	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,464.00000	3,520	35.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			0.00000	0	35.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			1.00000	1	46.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,537.00000	6,481	46.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,537.00000	8,480	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,414.00000	3,470	35.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			0.00000	0	35.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			2.00000	2	39.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.90	Put			4,588.00000	4,532	39.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			1.00000	1	46.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,587.00000	6,531	46.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,587.00000	8,530	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,614.00000	3,670	35.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			0.00000	0	35.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			2.00000	2	38.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,389.00000	4,332	38.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			1.00000	1	45.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,387.00000	6,331	45.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,387.00000	8,330	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,664.00000	3,720	35.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			0.00000	0	35.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			2.00000	2	38.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put			4,339.00000	4,282	38.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call			1.00000	1	45.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put			6,337.00000	6,281	45.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put			8,337.00000	8,281	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call			3,714.00000	3,770	35.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put			0.00000	0	35.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call			1.00000	1	45.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put			6,287.00000	6,231	45.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put			8,287.00000	8,231	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call			3,764.00000	3,820	35.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put			0.00000	0	35.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call			2.00000	2	37.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put			4,239.00000	4,183	37.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	45.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put			6,237.00000	6,181	45.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put			8,237.00000	8,181	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call			3,964.00000	4,020	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put			0.00000	0	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call			3.00000	3	36.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put			4,039.00000	3,983	36.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put			8,037.00000	7,981	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call			3.00000	3	36.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put			3,989.00000	3,933	36.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call			1.00000	1	44.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put			5,987.00000	5,931	44.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	8.40	Call			3,914.00000	3,970	35.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put			0.00000	0	35.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call			3.00000	3	37.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put			4,089.00000	4,033	37.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call			1.00000	1	44.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put			6,087.00000	6,031	44.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put			8,087.00000	8,031	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call			4,064.00000	4,120	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put			0.00000	0	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call			3.00000	3	36.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put			3,939.00000	3,883	36.51	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			5,937.00000	5,881	44.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call			0.00000	0	50.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put			7,937.00000	7,881	50.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call			4,314.00000	4,370	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call			4.00000	4	35.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put			3,690.00000	3,634	35.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call			1.00000	1	43.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put			5,688.00000	5,631	43.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call			0.00000	0	49.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put			7,687.00000	7,631	49.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call			4,414.00000	4,470	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call			3,864.00000	3,920	35.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put			0.00000	0	35.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call			3.00000	2	37.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put			4,139.00000	4,083	37.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call			1.00000	1	45.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put			6,137.00000	6,081	45.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call			0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put			8,137.00000	8,081	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call			4,114.00000	4,170	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put			0.00000	0	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call			3.00000	3	36.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put			3,890.00000	3,833	36.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call			1.00000	1	44.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put			5,887.00000	5,831	44.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call			0.00000	0	50.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put			7,887.00000	7,831	50.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call			4,364.00000	4,420	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put			0.00000	0	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call			4.00000	4	35.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.95	Put		3,640.00000	3,584	35.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call		1.00000	1	43.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put		5,638.00000	5,581	43.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call		0.00000	0	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put		7,637.00000	7,581	49.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Call		4,664.00000	4,720	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Call		4,514.00000	4,570	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Call		3,514.00000	3,570	35.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Put		0.00000	0	35.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Call		4,564.00000	4,620	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	0	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Call		3,564.00000	3,620	35.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Put		0.00000	0	35.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Call		4,164.00000	4,220	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Put		0.00000	0	35.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Call		3.00000	3	36.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Put		3,840.00000	3,783	36.12	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		5,837.00000	5,781	43.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Call		0.00000	0	50.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Put		7,837.00000	7,781	50.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Call		3,814.00000	3,870	35.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Put		0.00000	0	35.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Call		2.00000	2	37.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Put		4,189.00000	4,133	37.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Call		1.00000	1	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Put		6,187.00000	6,131	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Call		0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Put		8,187.00000	8,131	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.75	Call		2.00000	2	38.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.75	Put		4,439.00000	4,382	38.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.75	Call		1.00000	1	45.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.75	Put		6,437.00000	6,381	45.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.75	Call		0.00000	0	50.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.75	Put		8,437.00000	8,380	50.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.57390	12.51740		17.72	628,695.00	50	1,793.00
£ / R On 15/03/2010 Currency Future	12.50	Call		523.00000	550	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		505.00000	476	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		464.00000	487	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		597.00000	563	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		429.00000	450	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		661.00000	626	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		381.00000	400	18.58	0.00	0	11,630.00

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	12.90	Put			764.00000	726	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			366.00000	385	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			799.00000	761	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			313.00000	329	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			946.00000	905	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			290.00000	304	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			1,022.00000	980	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			301.00000	316	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			984.00000	942	19.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			339.00000	356	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			871.00000	832	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			396.00000	416	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			729.00000	692	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			446.00000	469	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			629.00000	595	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			483.00000	507	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			566.00000	533	17.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			569.00000	598	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			451.00000	424	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			593.00000	623	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			425.00000	399	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			698.00000	732	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			330.00000	308	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			816.00000	855	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			249.00000	231	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			785.00000	823	16.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			268.00000	249	16.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			880.00000	921	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			213.00000	197	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			726.00000	761	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			309.00000	288	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			670.00000	704	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			353.00000	330	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			545.00000	574	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			478.00000	450	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			502.00000	527	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			535.00000	503	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			412.00000	433	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			695.00000	659	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			326.00000	342	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			908.00000	868	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			268.00000	282	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			1,101.00000	1,058	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			231.00000	242	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,263.00000	1,218	20.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.75	Call			199.00000	208	20.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,431.00000	1,385	20.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			192.00000	201	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,474.00000	1,427	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			185.00000	194	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,517.00000	1,470	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			178.00000	187	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,561.00000	1,513	21.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			166.00000	174	21.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,648.00000	1,600	21.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			149.00000	156	21.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,782.00000	1,732	21.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			155.00000	162	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,737.00000	1,688	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,540.00000	1,594	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			72.00000	70	18.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			3,379.00000	3,436	26.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			12.00000	12	26.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			214.00000	224	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,347.00000	1,301	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			258.00000	271	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			1,141.00000	1,097	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			102.00000	107	22.90	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			2,284.00000	2,233	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			239.00000	251	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,222.00000	1,177	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			160.00000	168	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,693.00000	1,644	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			172.00000	180	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,604.00000	1,556	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			222.00000	233	20.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,305.00000	1,259	20.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			249.00000	261	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,181.00000	1,137	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			279.00000	293	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			1,061.00000	1,019	19.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			206.00000	216	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,389.00000	1,342	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,035.00000	3,091	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			17.00000	17	25.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,059.00000	2,116	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			42.00000	42	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,132.00000	1,184	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			115.00000	110	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			118.00000	123	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
£ / R On 15/03/2010 Currency Future	14.50	Put		2,100.00000	2,049	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		59.00000	60	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		3,041.00000	2,986	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		32.00000	32	26.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		4,015.00000	3,958	26.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		20.00000	20	28.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		5,003.00000	4,946	28.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		2,936.00000	2,993	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		19.00000	19	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		1,964.00000	2,020	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		46.00000	46	20.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		1,056.00000	1,101	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		139.00000	127	16.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		110.00000	115	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		2,192.00000	2,141	22.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		55.00000	56	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		3,138.00000	3,083	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		30.00000	30	26.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		4,113.00000	4,056	26.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		19.00000	20	28.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		5,102.00000	5,046	28.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		2,838.00000	2,895	24.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		21.00000	21	24.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		1,868.00000	1,924	20.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		51.00000	50	20.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		983.00000	1,027	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		166.00000	153	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		52.00000	53	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		3,234.00000	3,179	24.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		29.00000	29	26.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		4,211.00000	4,155	26.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		19.00000	19	28.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		5,201.00000	5,145	28.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		2,740.00000	2,796	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		23.00000	23	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		1,774.00000	1,829	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		56.00000	55	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		914.00000	955	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		197.00000	182	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		95.00000	99	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		2,377.00000	2,325	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		48.00000	49	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		3,331.00000	3,276	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		28.00000	27	26.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		4,310.00000	4,254	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 15/03/2010 Currency Future	17.80	Call			18.00000	18	29.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			5,301.00000	5,244	29.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,593.00000	2,650	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			26.00000	26	23.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,633.00000	1,688	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			65.00000	64	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			85.00000	89	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,518.00000	2,465	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			44.00000	45	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,477.00000	3,421	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			26.00000	26	27.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,458.00000	4,402	27.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			17.00000	17	29.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,450.00000	5,393	29.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			2,691.00000	2,747	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			24.00000	24	23.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			1,727.00000	1,782	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			59.00000	58	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			91.00000	95	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,424.00000	2,372	23.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			47.00000	48	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,380.00000	3,324	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			27.00000	27	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,359.00000	4,303	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			18.00000	18	29.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,350.00000	5,294	29.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			2,986.00000	3,042	25.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			18.00000	18	25.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,011.00000	2,068	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			44.00000	44	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,094.00000	1,140	16.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			126.00000	116	16.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			114.00000	119	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			2,146.00000	2,095	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			57.00000	58	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			3,089.00000	3,034	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			31.00000	31	26.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			4,064.00000	4,007	26.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			20.00000	20	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			5,052.00000	4,996	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			2,789.00000	2,845	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			22.00000	22	24.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			1,821.00000	1,877	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			54.00000	53	19.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			948.00000	991	16.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.75	Put			181.00000	167	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			98.00000	103	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,331.00000	2,279	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			50.00000	51	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,283.00000	3,227	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			28.00000	28	26.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,261.00000	4,204	26.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			18.00000	18	28.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			5,251.00000	5,195	28.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			2,887.00000	2,944	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			20.00000	20	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			1,916.00000	1,972	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			49.00000	48	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,019.00000	1,064	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			152.00000	140	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			106.00000	111	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,238.00000	2,187	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			53.00000	55	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,186.00000	3,131	24.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			30.00000	30	26.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			4,162.00000	4,106	26.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			19.00000	19	28.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			5,152.00000	5,095	28.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			2,642.00000	2,699	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			25.00000	25	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			1,680.00000	1,735	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			62.00000	61	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			848.00000	887	16.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			230.00000	214	16.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			88.00000	92	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,471.00000	2,418	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			45.00000	46	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,428.00000	3,372	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			26.00000	26	27.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,409.00000	4,352	27.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			17.00000	17	29.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,400.00000	5,344	29.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			206.00000	216	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,389.00000	1,342	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,231.00000	3,288	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			14.00000	14	26.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,252.00000	2,309	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			35.00000	35	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,311.00000	1,364	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			93.00000	90	17.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.30	Call			618.00000	649	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			400.00000	375	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			135.00000	141	22.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,917.00000	1,867	22.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			67.00000	69	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,850.00000	2,795	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			36.00000	36	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,818.00000	3,762	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			22.00000	22	27.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,805.00000	4,748	27.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			10.00000	10	31.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,792.00000	6,736	31.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			3.00000	3	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			8,786.00000	8,730	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,084.00000	3,140	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			16.00000	16	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,107.00000	2,164	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			40.00000	40	21.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			1,176.00000	1,229	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			109.00000	105	16.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			61.00000	62	24.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,993.00000	2,939	24.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			21.00000	21	28.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,953.00000	4,897	28.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			9.00000	9	32.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,942.00000	6,885	32.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			3.00000	3	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,936.00000	8,879	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			9.00000	9	32.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			7,041.00000	6,985	32.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			3.00000	3	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			9,035.00000	8,979	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			9.00000	9	32.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			7,091.00000	7,035	32.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			3.00000	3	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			9,085.00000	9,029	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			8.00000	8	32.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,241.00000	7,184	32.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			2.00000	2	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,235.00000	9,179	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			8.00000	8	32.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,340.00000	7,284	32.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			2.00000	2	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,335.00000	9,278	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			8.00000	8	32.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.90	Put		7,390.00000	7,334	32.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		2.00000	2	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		9,385.00000	9,328	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		7.00000	8	32.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		7,440.00000	7,384	32.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		2.00000	2	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put		9,435.00000	9,378	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		2,495.00000	2,552	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		28.00000	28	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		755.00000	792	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		288.00000	268	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call		42.00000	42	25.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		3,574.00000	3,518	25.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call		16.00000	17	29.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put		5,549.00000	5,493	29.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		7.00000	7	32.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		7,540.00000	7,483	32.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call		2.00000	2	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put		9,534.00000	9,478	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call		8.00000	8	32.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put		7,290.00000	7,234	32.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		2.00000	2	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		9,285.00000	9,228	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		8.00000	9	32.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		7,141.00000	7,085	32.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		3.00000	3	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		9,135.00000	9,079	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		3,133.00000	3,189	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		16.00000	15	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		2,156.00000	2,212	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		38.00000	38	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		1,221.00000	1,273	16.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		103.00000	99	16.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		63.00000	65	24.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,945.00000	2,891	24.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		21.00000	21	28.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,904.00000	4,847	28.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		9.00000	10	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		6,892.00000	6,836	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		3.00000	3	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,886.00000	8,829	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		3,281.00000	3,337	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		13.00000	13	26.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		2,301.00000	2,357	21.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		33.00000	33	21.98	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	11.25	Call			1,356.00000	1,410	17.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			89.00000	86	17.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			643.00000	676	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			376.00000	352	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			69.00000	72	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			2,802.00000	2,748	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			22.00000	23	27.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			4,755.00000	4,699	27.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			10.00000	10	31.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			6,743.00000	6,686	31.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			3.00000	4	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			8,736.00000	8,680	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			3,330.00000	3,386	26.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			13.00000	13	26.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			2,349.00000	2,406	22.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			32.00000	32	22.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			1,401.00000	1,455	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			84.00000	82	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			72.00000	74	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			2,754.00000	2,700	23.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			23.00000	23	27.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			4,706.00000	4,649	27.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			10.00000	10	31.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			6,693.00000	6,637	31.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			4.00000	4	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			8,686.00000	8,630	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			3,182.00000	3,239	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			15.00000	15	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			2,204.00000	2,260	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			37.00000	37	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			1,266.00000	1,319	17.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			98.00000	95	17.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			65.00000	67	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			2,897.00000	2,843	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			21.00000	22	28.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			4,854.00000	4,798	28.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			10.00000	10	31.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,842.00000	6,786	31.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			3.00000	3	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,836.00000	8,779	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			9.00000	9	32.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			6,992.00000	6,935	32.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			3.00000	3	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,985.00000	8,929	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			2,447.00000	2,503	22.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.10	Put		29.00000	29	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		1,493.00000	1,548	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		76.00000	74	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		40.00000	41	25.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		3,623.00000	3,567	25.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		16.00000	16	29.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		5,599.00000	5,542	29.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		7.00000	7	33.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		7,590.00000	7,533	33.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		2.00000	2	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put		9,584.00000	9,528	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		2,398.00000	2,455	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		31.00000	31	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		1,447.00000	1,502	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		80.00000	78	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		39.00000	40	25.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		3,672.00000	3,616	25.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		16.00000	16	29.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		5,648.00000	5,592	29.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		7.00000	7	33.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		7,639.00000	7,583	33.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		2.00000	2	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		9,634.00000	9,578	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		2,544.00000	2,601	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		27.00000	27	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		1,586.00000	1,641	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		69.00000	67	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		352.00000	370	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		835.00000	796	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		43.00000	43	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		3,525.00000	3,470	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		17.00000	17	29.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		5,499.00000	5,443	29.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		7.00000	7	32.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		7,490.00000	7,434	32.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		2.00000	2	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		9,485.00000	9,428	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		3,478.00000	3,535	26.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		11.00000	11	26.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		79.00000	83	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		2,612.00000	2,559	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		25.00000	25	27.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		4,557.00000	4,501	27.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		11.00000	11	31.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		6,543.00000	6,487	31.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.05	Call			4.00000	4	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,537.00000	8,480	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			74.00000	77	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			2,707.00000	2,653	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			23.00000	23	27.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,656.00000	4,600	27.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			10.00000	11	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,643.00000	6,587	31.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			4.00000	4	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,636.00000	8,580	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,429.00000	3,485	26.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			11.00000	11	26.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			77.00000	80	23.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,659.00000	2,606	23.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			24.00000	24	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,607.00000	4,550	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			11.00000	11	31.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,593.00000	6,537	31.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			4.00000	4	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,586.00000	8,530	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			3,577.00000	3,633	27.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			10.00000	10	27.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			11.00000	12	31.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,444.00000	6,388	31.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			4.00000	5	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,437.00000	8,381	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,676.00000	3,732	27.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			9.00000	9	27.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			12.00000	12	31.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,344.00000	6,288	31.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			5.00000	5	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,337.00000	8,281	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,627.00000	3,683	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			9.00000	9	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			12.00000	12	31.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,394.00000	6,338	31.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			4.00000	5	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,387.00000	8,331	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,726.00000	3,782	27.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			8.00000	8	27.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			12.00000	13	31.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			6,295.00000	6,239	31.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			5.00000	5	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			8,287.00000	8,231	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			3,974.00000	4,030	28.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	8.55	Put			6.00000	6	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call			14.00000	14	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put			6,046.00000	5,990	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call			6.00000	6	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put			8,038.00000	7,982	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call			4,023.00000	4,079	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put			6.00000	6	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call			14.00000	14	30.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put			5,997.00000	5,940	30.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call			6.00000	6	33.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put			7,989.00000	7,932	33.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call			3,924.00000	3,980	28.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put			7.00000	7	28.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call			13.00000	14	30.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put			6,096.00000	6,040	30.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call			6.00000	6	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put			8,088.00000	8,032	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call			4,073.00000	4,129	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put			5.00000	5	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call			122.00000	127	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put			2,054.00000	2,003	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call			33.00000	33	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put			3,965.00000	3,909	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call			14.00000	15	30.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put			5,947.00000	5,891	30.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call			6.00000	6	33.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put			7,939.00000	7,882	33.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call			4,320.00000	4,377	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put			3.00000	3	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call			144.00000	151	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put			1,827.00000	1,777	21.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call			38.00000	38	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put			3,721.00000	3,664	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call			15.00000	16	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put			5,698.00000	5,642	29.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call			7.00000	7	33.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put			7,689.00000	7,633	33.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call			4,370.00000	4,426	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put			3.00000	3	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call			3,874.00000	3,931	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put			7.00000	7	28.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call			13.00000	13	30.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put			6,146.00000	6,090	30.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call			5.00000	6	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put			8,138.00000	8,082	33.71	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	8.05	Call		4,469.00000	4,526	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Put		2.00000	2	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Call		4,669.00000	4,725	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Put		1.00000	1	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Call		4,519.00000	4,576	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Put		2.00000	2	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Call		3,528.00000	3,584	27.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Put		10.00000	10	27.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Call		4,569.00000	4,625	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Put		2.00000	2	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Call		4,172.00000	4,228	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Put		4.00000	4	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Call		130.00000	136	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Put		1,963.00000	1,912	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Call		35.00000	35	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Put		3,867.00000	3,811	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Call		15.00000	15	30.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Put		5,847.00000	5,791	30.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Call		6.00000	7	33.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Put		7,839.00000	7,783	33.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Call		4,122.00000	4,178	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Put		5.00000	4	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Call		126.00000	132	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Put		2,008.00000	1,958	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Call		34.00000	34	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Put		3,916.00000	3,860	25.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Call		14.00000	15	30.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Put		5,897.00000	5,841	30.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Call		6.00000	6	33.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Put		7,889.00000	7,833	33.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Call		3,825.00000	3,881	28.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Put		7.00000	7	28.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Call		13.00000	13	30.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Put		6,195.00000	6,139	30.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Call		5.00000	5	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Put		8,188.00000	8,132	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.75	Call		3,775.00000	3,832	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.75	Put		8.00000	8	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.75	Call		12.00000	13	31.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.75	Put		6,245.00000	6,189	31.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.75	Call		5.00000	5	33.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.75	Put		8,238.00000	8,181	33.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.77950	12.71950		17.83	0.00	0	687.00
£ / R On 14/06/2010 Currency Future	12.70	Call		698.00000	731	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		678.00000	651	17.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.85	Call			640.00000	671	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			771.00000	741	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			605.00000	634	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			836.00000	804	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			556.00000	583	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			937.00000	903	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			526.00000	551	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			1,006.00000	972	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			471.00000	494	19.14	0.00	0	11,323.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,151.00000	1,114	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			458.00000	481	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,189.00000	1,151	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			498.00000	522	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			1,078.00000	1,042	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			57.00000	61	25.05	0.00	0	11,279.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,838.00000	4,781	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			572.00000	599	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			902.00000	870	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			623.00000	652	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			803.00000	772	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			659.00000	690	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			739.00000	710	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			741.00000	776	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			621.00000	596	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			763.00000	799	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			593.00000	569	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			859.00000	898	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			489.00000	468	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			965.00000	1,008	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			396.00000	378	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			937.00000	979	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			418.00000	400	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,022.00000	1,066	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			353.00000	337	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			884.00000	924	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			465.00000	445	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			810.00000	847	17.39	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put			540.00000	518	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			719.00000	753	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			649.00000	623	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			678.00000	710	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			708.00000	680	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			698.00000	731	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			678.00000	651	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			834.00000	872	17.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.40	Put		514.00000	493	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		588.00000	616	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		869.00000	837	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		512.00000	536	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		1,042.00000	1,007	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		280.00000	294	21.15	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,961.00000	1,915	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		541.00000	567	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		971.00000	937	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		484.00000	508	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		1,115.00000	1,078	19.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		434.00000	455	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		1,265.00000	1,226	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		390.00000	409	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,421.00000	1,380	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		342.00000	359	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,623.00000	1,580	20.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		334.00000	350	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,664.00000	1,621	20.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		317.00000	333	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,748.00000	1,703	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		310.00000	325	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,790.00000	1,745	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		287.00000	301	21.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,918.00000	1,872	21.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		295.00000	309	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,875.00000	1,829	20.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		370.00000	388	20.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,501.00000	1,459	20.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		423.00000	443	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		1,303.00000	1,264	19.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		401.00000	420	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,381.00000	1,341	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		411.00000	432	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		1,342.00000	1,302	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		361.00000	378	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,541.00000	1,499	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		325.00000	341	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,706.00000	1,662	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		302.00000	317	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,832.00000	1,787	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		351.00000	369	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,582.00000	1,539	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		380.00000	399	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,460.00000	1,419	19.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.95	Call			351.00000	369	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,582.00000	1,539	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			361.00000	378	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,541.00000	1,499	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			401.00000	420	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,381.00000	1,341	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			446.00000	468	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,226.00000	1,188	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			255.00000	267	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			2,135.00000	2,088	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			171.00000	181	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,802.00000	2,751	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			104.00000	110	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,734.00000	3,681	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			62.00000	66	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,693.00000	4,636	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			37.00000	39	25.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,668.00000	5,609	25.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			176.00000	186	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,757.00000	2,706	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			106.00000	113	23.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,687.00000	3,633	23.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			64.00000	67	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,644.00000	4,588	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			38.00000	40	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,619.00000	5,560	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,134.00000	4,194	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			15.00000	14	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			2,665.00000	2,726	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			45.00000	46	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,321.00000	1,374	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			201.00000	194	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			117.00000	124	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,498.00000	3,445	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			54.00000	57	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,935.00000	4,878	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			27.00000	28	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			6,408.00000	6,349	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			18.00000	19	28.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,899.00000	7,840	28.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			4,576.00000	4,636	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			6.00000	6	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,105.00000	3,165	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			35.00000	36	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			1,686.00000	1,742	16.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.15	Put			116.00000	113	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			147.00000	155	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			3,077.00000	3,026	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			69.00000	73	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,499.00000	4,444	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			32.00000	33	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,962.00000	5,904	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			21.00000	21	28.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			7,451.00000	7,392	28.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			4,823.00000	4,883	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			4.00000	4	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			3,349.00000	3,409	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			29.00000	30	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			1,903.00000	1,960	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			83.00000	81	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			167.00000	176	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,848.00000	2,797	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			79.00000	84	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			4,259.00000	4,205	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			36.00000	38	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,717.00000	5,658	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			22.00000	23	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			7,202.00000	7,143	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			3,251.00000	3,311	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			32.00000	32	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			2,275.00000	2,337	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			56.00000	57	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			1,399.00000	1,453	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			179.00000	173	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			786.00000	823	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			566.00000	543	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			267.00000	280	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			2,048.00000	2,001	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			159.00000	168	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,939.00000	2,888	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			97.00000	103	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,877.00000	3,823	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			2,372.00000	2,434	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			53.00000	54	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			1,478.00000	1,533	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			159.00000	154	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			101.00000	107	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,782.00000	3,728	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			60.00000	64	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,741.00000	4,684	24.97	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	9.35	Call			3,398.00000	3,458	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			28.00000	29	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			2,421.00000	2,482	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			52.00000	53	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			1,519.00000	1,574	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			150.00000	145	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			56.00000	59	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,886.00000	4,829	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			237.00000	249	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			2,267.00000	2,220	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			139.00000	148	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			3,170.00000	3,118	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			86.00000	91	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			4,116.00000	4,062	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			50.00000	53	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			5,081.00000	5,023	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			207.00000	218	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,487.00000	2,438	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			123.00000	130	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,404.00000	3,351	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			75.00000	80	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			4,355.00000	4,300	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			44.00000	46	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			5,325.00000	5,267	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,007.00000	3,068	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			37.00000	38	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,037.00000	2,095	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			67.00000	66	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,211.00000	1,259	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			241.00000	230	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			181.00000	191	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,711.00000	2,661	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			109.00000	115	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,639.00000	3,586	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			65.00000	69	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,596.00000	4,540	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			39.00000	41	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			5,569.00000	5,511	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			2,860.00000	2,921	20.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			41.00000	41	20.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,113.00000	1,160	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			294.00000	280	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			2,811.00000	2,872	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			42.00000	43	20.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,859.00000	1,916	16.89	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	10.95	Put		89.00000	87	16.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,082.00000	1,128	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		313.00000	298	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		605.00000	634	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		836.00000	804	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		163.00000	172	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,893.00000	2,842	22.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		99.00000	105	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,829.00000	3,775	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		59.00000	62	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,789.00000	4,733	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		35.00000	37	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,766.00000	5,707	25.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		2,713.00000	2,774	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		44.00000	45	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		1,771.00000	1,828	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		102.00000	99	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		155.00000	163	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,985.00000	2,934	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		94.00000	100	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,925.00000	3,871	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		34.00000	35	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,864.00000	5,805	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		2,616.00000	2,677	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		46.00000	47	19.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		90.00000	96	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		4,021.00000	3,966	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		53.00000	56	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,983.00000	4,926	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		2,909.00000	2,970	21.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		39.00000	40	21.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		1,947.00000	2,005	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		78.00000	76	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		1,145.00000	1,192	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		276.00000	263	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		3,056.00000	3,116	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		37.00000	37	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,082.00000	2,143	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		63.00000	64	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,245.00000	1,297	16.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		225.00000	218	16.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		186.00000	196	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,666.00000	2,616	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		112.00000	118	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		3,592.00000	3,539	23.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.20	Call			67.00000	71	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,548.00000	4,492	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			40.00000	42	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,520.00000	5,462	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,082.00000	2,143	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			63.00000	64	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,245.00000	1,297	16.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			225.00000	218	16.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			186.00000	196	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,666.00000	2,616	22.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			2,762.00000	2,823	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			43.00000	44	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			1,815.00000	1,872	16.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			95.00000	93	16.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,052.00000	1,097	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			332.00000	317	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			34.00000	36	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,815.00000	5,756	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			1,728.00000	1,785	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			109.00000	106	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			993.00000	1,037	16.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			374.00000	357	16.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			151.00000	159	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			3,031.00000	2,980	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			92.00000	98	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,973.00000	3,918	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			33.00000	34	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,913.00000	5,854	25.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,202.00000	3,263	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			33.00000	33	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,227.00000	2,288	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			58.00000	59	17.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,359.00000	1,413	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			190.00000	184	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			201.00000	212	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,532.00000	2,482	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			120.00000	127	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,451.00000	3,398	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			73.00000	77	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,403.00000	4,348	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			43.00000	45	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,374.00000	5,316	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			24.00000	25	27.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,855.00000	6,795	27.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			11.00000	12	29.02	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	21.55	Put		8,841.00000	8,782	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		2,130.00000	2,191	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		61.00000	62	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		1,282.00000	1,335	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		213.00000	206	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		23.00000	24	27.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		6,954.00000	6,895	27.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		10.00000	11	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		8,941.00000	8,881	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		23.00000	23	27.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		7,053.00000	6,994	27.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		10.00000	10	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		9,040.00000	8,981	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		2,958.00000	3,019	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		38.00000	39	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		1,992.00000	2,050	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		72.00000	70	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		1,178.00000	1,226	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		258.00000	246	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		136.00000	144	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		3,216.00000	3,164	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		49.00000	52	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		5,130.00000	5,072	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		22.00000	23	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		7,103.00000	7,044	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		9.00000	10	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		9,090.00000	9,030	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		1,859.00000	1,916	16.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		89.00000	87	16.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,082.00000	1,128	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		313.00000	298	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		126.00000	134	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,357.00000	3,304	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		45.00000	48	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		5,276.00000	5,218	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		22.00000	22	27.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		7,252.00000	7,193	27.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		9.00000	9	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		9,239.00000	9,180	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		126.00000	134	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,357.00000	3,304	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		21.00000	22	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		7,302.00000	7,243	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		8.00000	9	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		9,289.00000	9,229	29.02	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	16.15	Call			114.00000	121	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,545.00000	3,492	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			41.00000	43	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			5,471.00000	5,413	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			8.00000	8	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			9,438.00000	9,379	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			2,567.00000	2,628	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			48.00000	49	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			1,643.00000	1,700	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			124.00000	120	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			20.00000	21	28.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			7,501.00000	7,441	28.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			7.00000	8	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			9,488.00000	9,428	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			2,470.00000	2,531	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			50.00000	51	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			1,560.00000	1,616	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			141.00000	136	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			20.00000	20	28.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			7,600.00000	7,541	28.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			7.00000	7	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			9,587.00000	9,528	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			2,518.00000	2,579	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			49.00000	50	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			1,602.00000	1,658	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			132.00000	128	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			911.00000	951	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			441.00000	422	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			20.00000	21	28.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			7,551.00000	7,491	28.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			7.00000	8	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			9,538.00000	9,478	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			42.00000	44	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			5,423.00000	5,364	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			21.00000	21	28.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,401.00000	7,342	28.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			8.00000	8	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,388.00000	9,329	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			129.00000	137	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			3,310.00000	3,257	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			47.00000	49	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			5,227.00000	5,169	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			9.00000	9	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			9,189.00000	9,130	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			3,300.00000	3,360	22.56	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 14/06/2010 Currency Future	9.45	Put		30.00000	31	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,324.00000	2,385	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		54.00000	55	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		1,438.00000	1,493	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		169.00000	163	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		25.00000	25	27.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,755.00000	6,696	27.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		12.00000	12	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,742.00000	8,683	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		25.00000	26	26.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		6,706.00000	6,646	26.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		12.00000	13	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		8,692.00000	8,633	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,153.00000	3,214	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		34.00000	34	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		2,179.00000	2,240	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		59.00000	60	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		24.00000	24	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,904.00000	6,845	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		11.00000	11	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,891.00000	8,832	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		143.00000	151	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		3,124.00000	3,072	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		52.00000	54	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		5,032.00000	4,975	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		23.00000	24	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		7,004.00000	6,944	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		10.00000	11	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,990.00000	8,931	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		133.00000	140	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		3,263.00000	3,211	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		48.00000	50	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		5,178.00000	5,121	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		22.00000	23	27.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		7,153.00000	7,093	27.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		9.00000	10	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		9,140.00000	9,080	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		20.00000	20	28.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		7,650.00000	7,591	28.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		7.00000	7	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		9,637.00000	9,578	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		21.00000	22	27.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		7,352.00000	7,292	27.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		8.00000	9	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		9,339.00000	9,279	29.02	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	9.25	Call			3,496.00000	3,556	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			26.00000	27	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			26.00000	27	26.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,557.00000	6,497	26.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			13.00000	14	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,544.00000	8,484	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			26.00000	26	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			6,656.00000	6,597	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			12.00000	13	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			8,643.00000	8,583	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,447.00000	3,507	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			27.00000	28	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			26.00000	27	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,606.00000	6,547	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			13.00000	13	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			8,593.00000	8,534	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			3,594.00000	3,654	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			24.00000	25	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			191.00000	201	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,621.00000	2,571	22.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			27.00000	28	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			6,458.00000	6,398	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			14.00000	15	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			8,444.00000	8,385	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			3,692.00000	3,753	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			23.00000	23	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			28.00000	29	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			6,358.00000	6,299	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			15.00000	16	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			8,345.00000	8,286	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			3,643.00000	3,703	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			23.00000	24	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			196.00000	206	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,576.00000	2,527	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			71.00000	75	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,451.00000	4,396	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			14.00000	15	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,395.00000	8,336	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,741.00000	3,802	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			22.00000	22	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			28.00000	29	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,309.00000	6,250	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			15.00000	16	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			8,296.00000	8,236	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			3,987.00000	4,048	25.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	8.75	Put		18.00000	18	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call		31.00000	31	25.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put		6,061.00000	6,002	25.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call		18.00000	19	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put		8,048.00000	7,989	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call		4,037.00000	4,096	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put		17.00000	17	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call		243.00000	255	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put		2,224.00000	2,175	21.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call		88.00000	94	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put		4,068.00000	4,014	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call		31.00000	32	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put		6,012.00000	5,953	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call		18.00000	19	28.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put		7,999.00000	7,939	28.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call		3,938.00000	3,999	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put		19.00000	19	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call		230.00000	242	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put		2,311.00000	2,263	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call		83.00000	89	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put		4,164.00000	4,109	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call		30.00000	31	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put		6,111.00000	6,051	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call		17.00000	18	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put		8,098.00000	8,039	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call		4,330.00000	4,390	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put		10.00000	10	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call		19.00000	20	28.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put		7,700.00000	7,641	28.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call		4,379.00000	4,439	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put		9.00000	9	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call		4,085.00000	4,145	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put		16.00000	16	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call		249.00000	261	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put		2,180.00000	2,131	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call		18.00000	19	28.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put		7,949.00000	7,889	28.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call		3,889.00000	3,949	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put		19.00000	20	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call		224.00000	236	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put		2,355.00000	2,306	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call		81.00000	86	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put		4,212.00000	4,157	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call		30.00000	30	26.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put		6,160.00000	6,101	26.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.85	Call			17.00000	17	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put			8,147.00000	8,088	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Call			4,477.00000	4,537	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Put			8.00000	8	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Call			4,675.00000	4,735	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Put			5.00000	5	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Call			4,527.00000	4,586	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Put			7.00000	7	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Call			3,545.00000	3,605	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Put			25.00000	26	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Call			4,183.00000	4,243	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Put			13.00000	13	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Call			261.00000	274	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Put			2,092.00000	2,044	21.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Call			19.00000	19	28.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Put			7,849.00000	7,790	28.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Call			3,840.00000	3,900	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Put			20.00000	21	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Call			218.00000	230	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Put			2,399.00000	2,350	22.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Call			29.00000	30	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Put			6,210.00000	6,150	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Call			16.00000	17	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Put			8,197.00000	8,137	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Call			24.00000	25	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Put			6,805.00000	6,746	27.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Call			11.00000	12	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Put			8,792.00000	8,732	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.20	Call			27.00000	27	26.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.20	Put			6,507.00000	6,448	26.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.20	Call			13.00000	14	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.20	Put			8,494.00000	8,435	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.95	Call			3,790.00000	3,851	24.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.95	Put			21.00000	21	24.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.95	Call			212.00000	224	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.95	Put			2,443.00000	2,394	22.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.95	Call			77.00000	82	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.95	Put			4,307.00000	4,252	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.95	Call			29.00000	29	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.95	Put			6,259.00000	6,200	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.95	Call			16.00000	16	29.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.95	Put			8,246.00000	8,187	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.15550		11.11270		16.36	1,695,636.00	152	34,800.00
€ / R On 14/12/2009 Currency Future	11.10	Call			224.00000	246	16.55	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	11.10	Put			212.00000	191	16.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			204.00000	218	16.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			241.00000	213	16.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			185.00000	198	16.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			273.00000	243	16.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			168.00000	180	16.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			306.00000	274	16.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			126.00000	134	17.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			413.00000	378	17.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			114.00000	121	18.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			452.00000	416	18.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			78.00000	82	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			615.00000	577	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			65.00000	68	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			702.00000	662	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call			4,163.00000	4,206	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put			0.00000	0	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			94.00000	100	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			532.00000	494	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			86.00000	90	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			573.00000	535	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			29.00000	30	22.11	0.00	0	12,389.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,117.00000	1,075	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			1.00000	1	33.49	0.00	0	12,389.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,489.00000	3,446	33.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			153.00000	163	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			340.00000	307	17.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			253.00000	276	16.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			190.00000	171	16.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			315.00000	341	17.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			152.00000	136	17.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			283.00000	308	16.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			170.00000	153	16.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			139.00000	148	17.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			376.00000	342	17.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			18.00000	18	23.75	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,406.00000	1,363	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			104.00000	110	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			491.00000	454	18.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			71.00000	75	19.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			658.00000	619	19.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			59.00000	62	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			746.00000	706	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			49.00000	51	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			836.00000	796	20.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.85	Call			54.00000	56	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			791.00000	751	20.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			41.00000	43	21.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			928.00000	887	21.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			38.00000	39	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			975.00000	934	21.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			35.00000	36	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,022.00000	980	21.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			45.00000	47	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			882.00000	841	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			32.00000	33	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,069.00000	1,027	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			27.00000	28	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,164.00000	1,122	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			17.00000	17	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,454.00000	1,412	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			20.00000	20	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,357.00000	1,314	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			21.00000	22	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,309.00000	1,266	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			15.00000	15	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,552.00000	1,509	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			14.00000	14	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,601.00000	1,558	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			13.00000	13	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,650.00000	1,607	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			12.00000	12	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,699.00000	1,656	25.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			9.00000	9	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,897.00000	1,854	26.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			7.00000	7	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			2,094.00000	2,052	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			5.00000	5	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,293.00000	2,250	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			6.00000	6	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,193.00000	2,151	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			6.00000	6	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,243.00000	2,200	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			6.00000	6	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,243.00000	2,200	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			4.00000	4	29.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,541.00000	2,498	29.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			4.00000	4	29.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,591.00000	2,548	29.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			4.00000	4	29.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.60	Put		2,491.00000	2,449	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		4.00000	4	29.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,442.00000	2,399	29.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		5.00000	5	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,392.00000	2,349	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		4.00000	4	29.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,442.00000	2,399	29.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		5.00000	5	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,342.00000	2,299	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		3.00000	3	30.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,740.00000	2,697	30.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		7.00000	7	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,144.00000	2,101	27.73	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		3,738.00000	3,696	34.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		3.00000	3	29.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,641.00000	2,598	29.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		3.00000	3	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,840.00000	2,797	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		2.00000	2	31.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,940.00000	2,897	31.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		2.00000	2	31.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		3,039.00000	2,997	31.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		2.00000	2	32.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		3,139.00000	3,096	32.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		6.00000	6	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,193.00000	2,151	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		5.00000	5	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,293.00000	2,250	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		3.00000	3	30.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,690.00000	2,648	30.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		3.00000	3	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,790.00000	2,747	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		2.00000	2	30.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,890.00000	2,847	30.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		9.00000	9	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,946.00000	1,903	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		8.00000	8	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,045.00000	2,002	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		4.00000	4	29.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,541.00000	2,498	29.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		8.00000	8	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,045.00000	2,002	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		3.00000	3	30.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,740.00000	2,697	30.29	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	13.10	Call			8.00000	8	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,995.00000	1,953	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			3.00000	3	30.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,690.00000	2,648	30.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			3.00000	3	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,790.00000	2,747	30.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			2.00000	2	31.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,990.00000	2,947	31.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			2.00000	2	31.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,940.00000	2,897	31.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			10.00000	10	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,847.00000	1,804	26.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			10.00000	10	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,798.00000	1,755	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			8.00000	8	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,995.00000	1,953	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			4.00000	4	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,491.00000	2,449	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			10.00000	10	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,798.00000	1,755	25.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			11.00000	11	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,748.00000	1,706	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			9.00000	9	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,946.00000	1,903	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			16.00000	16	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,503.00000	1,460	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			23.00000	23	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,260.00000	1,218	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			15.00000	15	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,552.00000	1,509	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			25.00000	25	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,212.00000	1,170	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			21.00000	22	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,309.00000	1,266	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			16.00000	16	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,503.00000	1,460	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			535.00000	570	18.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			73.00000	64	18.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			1.00000	1	33.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,539.00000	3,496	33.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			705.00000	743	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			42.00000	37	19.09	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			3,638.00000	3,596	34.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,568.00000	1,610	24.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.55	Put		5.00000	5	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		1.00000	1	37.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,438.00000	4,395	37.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		0.00000	0	44.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,938.00000	5,895	44.78	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		7,437.00000	7,395	46.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		1,866.00000	1,908	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		3.00000	3	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		457.00000	489	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		94.00000	83	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		1.00000	1	36.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		4,138.00000	4,095	36.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		0.00000	0	43.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,638.00000	5,595	43.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		0.00000	0	46.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		7,137.00000	7,095	46.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		29.00000	30	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,117.00000	1,075	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,015.00000	2,057	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		2.00000	2	28.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		576.00000	612	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		64.00000	56	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		1.00000	1	35.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,988.00000	3,945	35.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		0.00000	0	42.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,488.00000	5,445	42.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		0.00000	0	46.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,987.00000	6,945	46.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,313.00000	3,356	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,313.00000	2,356	28.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		1.00000	1	28.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,321.00000	1,363	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		8.00000	8	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		419.00000	450	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		106.00000	94	17.72	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		3,688.00000	3,646	34.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		1.00000	1	38.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,688.00000	4,645	38.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,413.00000	3,456	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		0.00000	0	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,413.00000	2,456	28.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		0.00000	0	28.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.70	Call			1,420.00000	1,462	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			7.00000	6	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			495.00000	529	18.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			83.00000	73	18.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			1.00000	1	33.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,588.00000	3,546	33.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			1.00000	1	38.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,588.00000	4,545	38.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,463.00000	3,506	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			0.00000	0	25.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,463.00000	2,506	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			0.00000	0	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,469.00000	1,511	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			6.00000	6	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			1.00000	1	38.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,538.00000	4,495	38.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,213.00000	3,256	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,214.00000	2,256	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			1.00000	1	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,223.00000	1,265	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			10.00000	9	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			348.00000	376	17.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			135.00000	121	17.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			1.00000	1	34.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,788.00000	3,745	34.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			1.00000	1	39.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,788.00000	4,745	39.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,113.00000	3,156	27.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	27.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,114.00000	2,157	28.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			2.00000	1	28.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,125.00000	1,167	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			12.00000	12	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			1.00000	1	35.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,888.00000	3,845	35.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			1.00000	0	39.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,888.00000	4,845	39.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,013.00000	3,056	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			0.00000	0	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,028.00000	1,070	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			15.00000	14	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			1.00000	0	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,988.00000	4,945	40.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,063.00000	3,106	27.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.05	Put		0.00000	0	27.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,065.00000	2,107	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		2.00000	2	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,076.00000	1,118	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		14.00000	13	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		1.00000	1	35.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,938.00000	3,895	35.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		1.00000	0	40.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,938.00000	4,895	40.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,263.00000	3,306	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,264.00000	2,306	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		1.00000	1	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,272.00000	1,314	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		9.00000	9	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		383.00000	412	17.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		120.00000	107	17.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		1.00000	1	39.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,738.00000	4,695	39.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,363.00000	3,406	26.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	0	26.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,363.00000	2,406	28.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		1.00000	0	28.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,370.00000	1,413	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		8.00000	7	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		1.00000	1	38.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,638.00000	4,595	38.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,513.00000	3,556	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,513.00000	2,556	28.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		0.00000	0	28.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,518.00000	1,561	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		6.00000	5	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		1.00000	1	37.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,488.00000	4,445	37.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,513.00000	3,556	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,613.00000	3,656	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		0.00000	0	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,613.00000	2,656	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		0.00000	0	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,617.00000	1,660	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		5.00000	4	25.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		661.00000	698	18.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		49.00000	43	18.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.50	Call			1.00000	1	33.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,389.00000	3,346	33.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			1.00000	1	37.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,388.00000	4,345	37.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,813.00000	3,856	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			0.00000	0	23.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,813.00000	2,856	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,816.00000	1,859	26.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			3.00000	3	26.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			840.00000	880	19.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			28.00000	24	19.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			2.00000	2	32.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,189.00000	3,146	32.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			1.00000	1	36.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			4,188.00000	4,145	36.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			3,913.00000	3,956	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	0	22.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			2,913.00000	2,956	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			0.00000	0	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			1,915.00000	1,958	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			3.00000	3	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			933.00000	974	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			21.00000	18	20.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			2.00000	2	31.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			3,089.00000	3,046	31.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			1.00000	1	36.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			4,088.00000	4,045	36.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			0.00000	0	45.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			6,088.00000	6,045	45.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			0.00000	0	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			8,087.00000	8,045	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			0.00000	0	45.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			6,188.00000	6,145	45.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			0.00000	0	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,187.00000	8,145	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,713.00000	3,756	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			0.00000	0	24.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,713.00000	2,756	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			1,717.00000	1,759	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			4.00000	4	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			750.00000	788	19.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			37.00000	33	19.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			1.00000	1	37.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.40	Put			4,288.00000	4,245	37.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			0.00000	0	45.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,288.00000	6,245	45.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			0.00000	0	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,287.00000	8,245	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			0.00000	0	45.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,388.00000	6,345	45.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			0.00000	0	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,387.00000	8,345	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			0.00000	0	45.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,537.00000	6,495	45.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			0.00000	0	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,537.00000	8,495	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			0.00000	0	45.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,637.00000	6,595	45.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,637.00000	8,595	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			0.00000	0	45.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,787.00000	6,745	45.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,787.00000	8,745	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			0.00000	0	45.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,737.00000	6,695	45.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,737.00000	8,695	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			0.00000	0	45.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,487.00000	6,445	45.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			0.00000	0	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,487.00000	8,445	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			3,863.00000	3,906	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			0.00000	0	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			2,863.00000	2,906	28.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			0.00000	0	28.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			887.00000	927	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			24.00000	21	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			0.00000	0	45.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			6,138.00000	6,095	45.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			0.00000	0	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			8,137.00000	8,095	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,763.00000	3,806	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			0.00000	0	23.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,763.00000	2,806	28.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			0.00000	0	28.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			1,766.00000	1,809	26.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			4.00000	3	26.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.35	Call			795.00000	834	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			32.00000	28	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			1.00000	1	36.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,238.00000	4,195	36.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			0.00000	0	45.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,238.00000	6,195	45.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			0.00000	0	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,237.00000	8,195	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,663.00000	3,706	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			0.00000	0	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,663.00000	2,706	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			0.00000	0	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,667.00000	1,710	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			4.00000	4	25.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			1.00000	1	37.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			4,338.00000	4,295	37.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			0.00000	0	45.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,338.00000	6,295	45.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			0.00000	0	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,337.00000	8,295	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			0.00000	0	45.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,687.00000	6,645	45.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,687.00000	8,645	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			0.00000	0	45.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,587.00000	6,545	45.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,587.00000	8,545	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			4,013.00000	4,056	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	0	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			0.00000	0	45.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			5,988.00000	5,945	45.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			0.00000	0	46.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			7,987.00000	7,945	46.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			3,963.00000	4,006	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			0.00000	0	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			2,963.00000	3,006	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			0.00000	0	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			1,965.00000	2,008	28.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			2.00000	2	28.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			980.00000	1,021	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			18.00000	16	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			1.00000	1	35.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			4,038.00000	3,995	35.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			0.00000	0	45.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.15	Put		6,038.00000	5,995	45.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call		0.00000	0	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put		8,037.00000	7,995	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call		4,063.00000	4,106	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put		0.00000	0	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call		0.00000	0	46.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put		7,937.00000	7,895	46.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call		4,113.00000	4,156	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put		0.00000	0	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call		0.00000	0	44.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put		5,888.00000	5,845	44.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call		0.00000	0	46.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put		7,887.00000	7,845	46.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call		3,163.00000	3,206	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		0.00000	0	27.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,164.00000	2,207	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		1.00000	1	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call		1,174.00000	1,216	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		11.00000	10	21.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		1.00000	1	34.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,838.00000	3,795	34.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		0.00000	0	44.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,838.00000	5,795	44.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		0.00000	0	46.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,837.00000	7,795	46.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.55	Call		3,563.00000	3,606	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.55	Put		0.00000	0	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Call		2,563.00000	2,606	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Put		0.00000	0	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Call		618.00000	655	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Put		56.00000	49	18.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Call		0.00000	0	45.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Put		6,438.00000	6,395	45.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Call		0.00000	0	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Put		8,437.00000	8,395	46.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.34140	11.29810		17.09	90,731.20	8	4,412.00
€ / R On 15/03/2010 Currency Future	11.30	Call		447.00000	467	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		449.00000	426	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		427.00000	444	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		479.00000	453	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		408.00000	425	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		510.00000	484	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		390.00000	406	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		542.00000	515	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		341.00000	355	17.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.60	Put		643.00000	614	17.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call		327.00000	340	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put		678.00000	649	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		274.00000	285	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		826.00000	794	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		251.00000	261	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		903.00000	870	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		299.00000	311	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		751.00000	720	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		286.00000	298	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		788.00000	756	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		373.00000	389	17.53	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put		575.00000	547	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		470.00000	491	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		422.00000	400	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		518.00000	541	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		370.00000	350	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		494.00000	516	16.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		395.00000	374	16.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		544.00000	568	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		346.00000	327	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		357.00000	372	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		609.00000	580	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		312.00000	325	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		714.00000	684	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		262.00000	273	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		864.00000	831	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		241.00000	250	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		942.00000	909	19.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		221.00000	230	19.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,023.00000	988	19.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		147.00000	153	20.81	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,449.00000	1,411	20.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		598.00000	624	16.71	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		300.00000	283	16.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		231.00000	240	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		982.00000	948	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		312.00000	325	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		714.00000	684	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		212.00000	220	19.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,064.00000	1,029	19.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		203.00000	211	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,105.00000	1,070	19.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		195.00000	203	19.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,147.00000	1,111	19.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.25	Call			3,057.00000	3,100	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			9.00000	9	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,073.00000	2,116	21.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			25.00000	25	21.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,128.00000	1,168	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			79.00000	77	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			92.00000	95	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			2,044.00000	2,004	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			40.00000	41	24.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,992.00000	2,950	24.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			19.00000	19	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,971.00000	3,928	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			11.00000	11	28.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,963.00000	4,920	28.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,106.00000	3,149	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			8.00000	8	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,122.00000	2,165	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			24.00000	23	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,173.00000	1,214	16.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			75.00000	72	16.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			95.00000	98	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,997.00000	1,957	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			42.00000	43	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,943.00000	2,902	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			19.00000	20	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,921.00000	3,878	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			11.00000	11	28.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,913.00000	4,870	28.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,205.00000	3,249	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			7.00000	7	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,219.00000	2,262	21.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			21.00000	21	21.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,264.00000	1,306	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			66.00000	64	17.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			102.00000	105	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,904.00000	1,864	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			45.00000	47	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,847.00000	2,805	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			21.00000	21	25.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,823.00000	3,780	25.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			12.00000	12	27.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,814.00000	4,771	27.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,255.00000	3,298	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			7.00000	7	26.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,268.00000	2,311	21.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.05	Put			20.00000	20	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,311.00000	1,352	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			63.00000	61	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			571.00000	596	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			323.00000	304	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			105.00000	109	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,857.00000	1,818	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			47.00000	49	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,799.00000	2,757	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			22.00000	22	25.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,773.00000	3,731	25.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			12.00000	12	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,764.00000	4,721	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,156.00000	3,199	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			8.00000	8	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,171.00000	2,214	21.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			23.00000	22	21.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,219.00000	1,259	16.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			70.00000	68	16.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			98.00000	102	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,950.00000	1,910	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			43.00000	45	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,895.00000	2,854	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			20.00000	21	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,872.00000	3,829	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			12.00000	12	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,863.00000	4,820	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,404.00000	3,447	27.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			6.00000	6	27.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,415.00000	2,458	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			17.00000	17	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,451.00000	1,492	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			52.00000	51	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			657.00000	684	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			258.00000	242	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			117.00000	122	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,719.00000	1,680	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			53.00000	55	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,655.00000	2,614	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			24.00000	25	25.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,626.00000	3,583	25.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			13.00000	13	27.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,615.00000	4,572	27.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,503.00000	3,546	27.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			5.00000	5	27.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.80	Call			2,514.00000	2,557	23.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			16.00000	15	23.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,545.00000	1,587	18.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			47.00000	45	18.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			718.00000	747	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			220.00000	206	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			126.00000	131	21.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,628.00000	1,590	21.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			58.00000	60	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,560.00000	2,519	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			26.00000	27	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,528.00000	3,485	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			14.00000	14	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,516.00000	4,473	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,454.00000	3,497	27.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			5.00000	5	27.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,464.00000	2,508	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			16.00000	16	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,498.00000	1,539	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			49.00000	48	18.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			687.00000	715	16.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			239.00000	224	16.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			122.00000	126	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,674.00000	1,635	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			55.00000	58	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,607.00000	2,566	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			25.00000	26	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,577.00000	3,534	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			13.00000	14	27.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,565.00000	4,522	27.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,305.00000	3,348	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			6.00000	6	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,317.00000	2,360	22.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			19.00000	19	22.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,357.00000	1,399	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			59.00000	57	17.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			109.00000	113	22.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,811.00000	1,772	22.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			49.00000	51	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,751.00000	2,710	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			22.00000	23	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,724.00000	3,682	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			12.00000	13	27.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,714.00000	4,671	27.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,354.00000	3,397	27.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.95	Put		6.00000	6	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,366.00000	2,409	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		18.00000	18	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,404.00000	1,445	17.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		56.00000	54	17.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		627.00000	653	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		279.00000	262	16.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		113.00000	117	21.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,765.00000	1,726	21.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		51.00000	53	24.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,703.00000	2,662	24.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		23.00000	24	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,675.00000	3,632	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		13.00000	13	27.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,665.00000	4,621	27.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,553.00000	3,596	27.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		5.00000	5	27.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,563.00000	2,606	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		15.00000	15	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,592.00000	1,634	18.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		44.00000	43	18.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		751.00000	780	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		203.00000	189	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		131.00000	136	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,583.00000	1,545	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		60.00000	63	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,512.00000	2,471	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		27.00000	28	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,479.00000	3,436	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		14.00000	14	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,466.00000	4,423	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,603.00000	3,646	28.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		5.00000	4	28.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,612.00000	2,655	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		14.00000	14	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,640.00000	1,682	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		42.00000	41	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		784.00000	814	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		186.00000	173	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		136.00000	141	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,538.00000	1,500	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		63.00000	66	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,465.00000	2,424	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		28.00000	29	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,430.00000	3,388	25.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.70	Call		14.00000	15	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,416.00000	4,373	27.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		3,802.00000	3,845	28.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		4.00000	3	28.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		2,809.00000	2,853	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		11.00000	11	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		1,831.00000	1,874	19.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		33.00000	32	19.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		926.00000	960	16.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		128.00000	118	16.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		159.00000	165	20.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,361.00000	1,324	20.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		75.00000	78	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,277.00000	2,237	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		33.00000	34	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,235.00000	3,192	24.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		16.00000	16	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,218.00000	4,175	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		3,951.00000	3,994	29.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		3.00000	3	29.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		2,958.00000	3,001	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		10.00000	10	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		1,976.00000	2,019	20.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		28.00000	27	20.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,042.00000	1,078	16.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		94.00000	86	16.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		180.00000	187	20.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,231.00000	1,195	20.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		85.00000	89	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,137.00000	2,097	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		37.00000	38	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		3,089.00000	3,047	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		17.00000	18	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		4,069.00000	4,026	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		7.00000	7	30.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		6,059.00000	6,016	30.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		3.00000	3	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		8,055.00000	8,012	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		7.00000	7	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		6,208.00000	6,165	30.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		3.00000	3	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		8,204.00000	8,161	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,702.00000	3,745	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		4.00000	4	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,711.00000	2,754	24.10	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 15/03/2010 Currency Future	8.60	Put		13.00000	12	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,735.00000	1,778	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		37.00000	36	19.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		853.00000	885	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		155.00000	144	16.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		69.00000	71	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,370.00000	2,330	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		15.00000	15	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,317.00000	4,274	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		6.00000	6	31.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,308.00000	6,265	31.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		2.00000	2	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,304.00000	8,261	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		6.00000	6	31.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,408.00000	6,365	31.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		2.00000	2	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,404.00000	8,361	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,454.00000	3,497	27.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		5.00000	5	27.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		5.00000	6	31.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,557.00000	6,514	31.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		2.00000	2	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,554.00000	8,511	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		5.00000	5	31.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,657.00000	6,614	31.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		2.00000	2	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,654.00000	8,610	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		5.00000	5	31.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,807.00000	6,764	31.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		2.00000	2	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,803.00000	8,760	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		5.00000	5	31.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,757.00000	6,714	31.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		2.00000	2	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,753.00000	8,710	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		6.00000	6	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,508.00000	6,464	31.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		2.00000	2	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,504.00000	8,461	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		3,851.00000	3,895	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		3.00000	3	29.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		2,859.00000	2,902	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		11.00000	11	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		1,879.00000	1,922	20.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		31.00000	31	20.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.45	Call			964.00000	998	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			116.00000	107	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			78.00000	81	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,230.00000	2,190	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			17.00000	17	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			4,168.00000	4,125	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			7.00000	7	30.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			6,159.00000	6,115	30.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			3.00000	3	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			8,155.00000	8,111	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			3,901.00000	3,944	29.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			3.00000	3	29.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			2,908.00000	2,951	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			10.00000	10	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			1,928.00000	1,970	20.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			30.00000	29	20.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,003.00000	1,038	16.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			105.00000	96	16.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			81.00000	85	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,183.00000	2,144	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			17.00000	17	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			4,119.00000	4,076	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			7.00000	7	30.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			6,109.00000	6,066	30.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			3.00000	3	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			8,105.00000	8,061	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			3,752.00000	3,795	28.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			4.00000	4	28.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			2,760.00000	2,803	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			12.00000	12	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			1,783.00000	1,826	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			35.00000	34	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			890.00000	922	16.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			141.00000	131	16.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			71.00000	75	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,323.00000	2,283	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			16.00000	16	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,268.00000	4,224	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			6.00000	6	31.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,258.00000	6,215	31.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			2.00000	3	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			8,254.00000	8,211	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			6.00000	6	31.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,458.00000	6,414	31.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			2.00000	2	33.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.75	Put		8,454.00000	8,411	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call		5.00000	5	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put		6,707.00000	6,664	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call		2.00000	2	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put		8,704.00000	8,660	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call		5.00000	5	31.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put		6,607.00000	6,564	31.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call		2.00000	2	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put		8,604.00000	8,560	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call		3,652.00000	3,696	28.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put		4.00000	4	28.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call		2,661.00000	2,705	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put		13.00000	13	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call		1,687.00000	1,730	19.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put		39.00000	38	19.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call		818.00000	849	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put		170.00000	158	16.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call		66.00000	68	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put		2,418.00000	2,377	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call		15.00000	15	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put		4,367.00000	4,324	26.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call		6.00000	6	31.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		6,358.00000	6,315	31.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call		2.00000	2	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,354.00000	8,311	33.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		4,051.00000	4,094	29.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		2.00000	2	29.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		7.00000	7	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		5,959.00000	5,916	30.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		3.00000	3	33.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		7,955.00000	7,912	33.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		4,001.00000	4,044	29.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		3.00000	3	29.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		3,007.00000	3,050	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		9.00000	9	25.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		2,025.00000	2,067	20.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		26.00000	26	20.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		1,082.00000	1,123	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		84.00000	81	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		89.00000	92	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		2,091.00000	2,050	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		18.00000	18	26.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		4,020.00000	3,977	26.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		7.00000	7	30.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		6,009.00000	5,966	30.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.30	Call		3.00000	3	33.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		8,005.00000	7,962	33.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,150.00000	4,193	29.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		2.00000	2	29.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		8.00000	8	30.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,859.00000	5,816	30.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		3.00000	3	33.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,855.00000	7,812	33.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Call		4,100.00000	4,143	29.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Put		2.00000	2	29.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Call		7.00000	8	30.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Put		5,909.00000	5,866	30.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Call		3.00000	3	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Put		7,905.00000	7,862	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Call		4,200.00000	4,243	29.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Put		2.00000	1	29.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Call		8.00000	8	30.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Put		5,810.00000	5,766	30.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Call		3.00000	3	33.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Put		7,805.00000	7,762	33.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.52880	11.48100		17.24	92,230.40	8	876.00
€ / R On 14/06/2010 Currency Future	11.50	Call		599.00000	620	17.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put		618.00000	592	17.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call		580.00000	601	17.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put		649.00000	622	17.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call		562.00000	582	17.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put		681.00000	654	17.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.75	Call		512.00000	530	17.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.75	Put		781.00000	751	17.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Call		496.00000	514	17.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Put		815.00000	785	17.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call		439.00000	455	18.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put		958.00000	926	18.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.15	Call		401.00000	416	18.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.15	Put		1,070.00000	1,037	18.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Call		4,187.00000	4,235	25.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Put		6.00000	6	25.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.95	Call		452.00000	469	18.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.95	Put		921.00000	890	18.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Call		481.00000	498	18.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Put		850.00000	820	18.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call		528.00000	547	17.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put		747.00000	718	17.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call		620.00000	643	17.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put		589.00000	564	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	11.40	Call			642.00000	665	17.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put			561.00000	537	17.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call			665.00000	689	17.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put			534.00000	510	17.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Call			688.00000	713	16.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Put			507.00000	484	16.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call			467.00000	483	18.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			886.00000	854	18.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			413.00000	428	18.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			1,032.00000	999	18.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call			3,991.00000	4,038	25.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put			10.00000	10	25.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call			3,004.00000	3,052	22.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put			23.00000	23	22.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call			2,026.00000	2,074	17.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put			45.00000	45	17.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call			1,163.00000	1,201	15.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put			182.00000	172	15.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call			197.00000	203	22.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put			2,216.00000	2,174	22.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call			79.00000	82	26.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put			4,098.00000	4,053	26.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call			17.00000	18	25.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put			6,036.00000	5,989	25.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call			10.00000	10	29.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put			8,029.00000	7,981	29.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call			4,040.00000	4,087	25.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put			9.00000	9	25.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call			3,053.00000	3,101	22.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put			22.00000	22	22.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call			2,075.00000	2,123	17.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put			44.00000	44	17.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call			1,202.00000	1,241	16.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put			171.00000	162	16.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call			201.00000	208	22.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put			2,170.00000	2,129	22.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call			81.00000	84	26.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put			4,050.00000	4,005	26.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call			18.00000	18	25.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put			5,987.00000	5,940	25.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call			10.00000	10	28.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put			7,979.00000	7,931	28.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call			3,941.00000	3,989	25.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put			10.00000	10	25.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call			2,955.00000	3,003	21.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	8.55	Put		24.00000	24	21.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call		1,980.00000	2,028	17.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put		49.00000	49	17.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call		1,127.00000	1,165	16.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put		196.00000	186	16.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call		192.00000	198	22.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put		2,261.00000	2,219	22.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call		77.00000	79	26.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put		4,146.00000	4,100	26.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call		17.00000	17	25.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put		6,086.00000	6,039	25.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call		9.00000	10	29.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put		8,078.00000	8,031	29.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call		4,089.00000	4,137	25.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put		8.00000	8	25.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call		3,103.00000	3,150	22.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put		22.00000	22	22.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call		2,123.00000	2,171	17.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put		42.00000	42	17.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call		1,241.00000	1,282	16.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put		160.00000	153	16.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call		206.00000	213	22.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put		2,125.00000	2,084	22.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call		82.00000	85	25.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put		4,001.00000	3,957	25.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call		19.00000	19	25.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put		5,938.00000	5,890	25.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call		10.00000	10	28.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put		7,929.00000	7,881	28.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call		4,138.00000	4,186	25.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put		7.00000	7	25.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call		3,152.00000	3,199	22.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put		21.00000	21	22.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call		2,172.00000	2,220	18.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put		41.00000	41	18.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call		1,282.00000	1,322	16.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put		151.00000	144	16.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call		211.00000	218	21.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put		2,080.00000	2,039	21.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call		84.00000	87	25.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put		3,953.00000	3,908	25.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call		20.00000	20	25.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put		5,889.00000	5,841	25.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call		10.00000	10	28.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put		7,879.00000	7,832	28.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	7.70	Call		3,793.00000	3,840	25.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put		12.00000	12	25.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call		2,808.00000	2,855	21.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put		27.00000	27	21.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call		1,842.00000	1,889	17.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put		61.00000	61	17.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call		1,026.00000	1,061	16.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put		245.00000	233	16.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call		177.00000	183	22.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put		2,396.00000	2,354	22.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call		69.00000	71	26.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put		4,288.00000	4,242	26.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call		16.00000	17	26.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put		6,235.00000	6,188	26.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call		9.00000	9	29.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put		8,228.00000	8,180	29.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call		3,892.00000	3,939	25.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put		11.00000	11	25.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call		2,906.00000	2,954	21.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put		25.00000	25	21.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call		1,934.00000	1,981	17.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put		53.00000	53	17.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call		1,093.00000	1,130	16.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put		212.00000	201	16.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call		187.00000	193	22.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put		2,306.00000	2,264	22.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call		74.00000	76	26.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put		4,193.00000	4,148	26.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call		17.00000	17	26.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put		6,136.00000	6,088	26.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call		9.00000	9	29.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put		8,128.00000	8,081	29.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Call		3,201.00000	3,249	22.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Put		20.00000	20	22.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Call		2,221.00000	2,268	18.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Put		40.00000	40	18.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Call		1,322.00000	1,364	16.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Put		141.00000	135	16.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Call		216.00000	223	21.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Put		2,035.00000	1,995	21.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Call		86.00000	89	25.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Put		3,905.00000	3,860	25.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Call		20.00000	21	25.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Put		5,839.00000	5,792	25.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Call		10.00000	10	28.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	19.30	Put		7,829.00000	7,782	28.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Call		3,694.00000	3,741	24.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Put		13.00000	13	24.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Call		2,709.00000	2,757	20.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Put		28.00000	28	20.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Call		1,752.00000	1,799	16.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Put		71.00000	70	16.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Call		962.00000	996	16.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Put		281.00000	267	16.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Call		168.00000	174	22.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Put		2,487.00000	2,445	22.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Call		64.00000	66	26.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Put		4,383.00000	4,337	26.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Call		16.00000	16	26.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Put		6,335.00000	6,287	26.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Call		8.00000	8	29.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Put		8,327.00000	8,279	29.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Call		3,644.00000	3,692	24.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Put		13.00000	13	24.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Call		2,660.00000	2,708	20.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Put		29.00000	29	20.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Call		1,708.00000	1,754	16.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Put		77.00000	75	16.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Call		931.00000	964	16.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Put		300.00000	286	16.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Call		164.00000	170	22.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Put		2,533.00000	2,491	22.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.85	Call		62.00000	64	26.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.85	Put		4,431.00000	4,385	26.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Call		15.00000	16	26.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Put		6,384.00000	6,337	26.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Call		8.00000	8	29.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Put		8,377.00000	8,329	29.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Call		3,546.00000	3,593	24.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Put		15.00000	14	24.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Call		2,562.00000	2,610	19.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Put		31.00000	31	19.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Call		1,619.00000	1,664	16.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Put		88.00000	86	16.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Call		872.00000	903	16.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Put		341.00000	325	16.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Call		156.00000	161	23.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Put		2,625.00000	2,582	23.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Call		57.00000	59	26.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Put		4,526.00000	4,480	26.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	17.95	Call			15.00000	15	26.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.95	Put			6,484.00000	6,436	26.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.95	Call			7.00000	7	29.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.95	Put			8,476.00000	8,429	29.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.90	Call			3,595.00000	3,643	24.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.90	Put			14.00000	14	24.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.90	Call			2,611.00000	2,659	20.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.90	Put			30.00000	30	20.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.90	Call			1,663.00000	1,709	16.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.90	Put			82.00000	80	16.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.90	Call			901.00000	933	16.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.90	Put			320.00000	305	16.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.90	Call			160.00000	165	23.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.90	Put			2,579.00000	2,537	23.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.90	Call			59.00000	61	26.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.90	Put			4,478.00000	4,433	26.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.90	Call			15.00000	16	26.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.90	Put			6,434.00000	6,387	26.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.90	Call			8.00000	8	29.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.90	Put			8,427.00000	8,379	29.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.15	Call			3,348.00000	3,396	23.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.15	Put			17.00000	17	23.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.15	Call			2,367.00000	2,415	19.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.15	Put			36.00000	36	19.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.15	Call			1,447.00000	1,490	16.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.15	Put			116.00000	112	16.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.15	Call			763.00000	790	16.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.15	Put			432.00000	412	16.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.15	Call			141.00000	146	23.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.15	Put			2,810.00000	2,767	23.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.15	Call			49.00000	51	26.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.15	Put			4,718.00000	4,672	26.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.15	Call			14.00000	14	26.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.15	Put			6,683.00000	6,636	26.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.15	Call			6.00000	6	29.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.15	Put			8,675.00000	8,628	29.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.00	Call			3,496.00000	3,544	23.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.00	Put			15.00000	15	23.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.00	Call			2,513.00000	2,561	19.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.00	Put			32.00000	32	19.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.00	Call			1,576.00000	1,620	16.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.00	Put			95.00000	92	16.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.00	Call			844.00000	874	16.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.00	Put			363.00000	345	16.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.00	Call			152.00000	157	23.24	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 14/06/2010 Currency Future	14.00	Put		2,671.00000	2,629	23.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.00	Call		55.00000	57	26.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.00	Put		4,574.00000	4,528	26.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.00	Call		15.00000	15	26.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.00	Put		6,534.00000	6,486	26.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.00	Call		7.00000	7	29.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.00	Put		8,526.00000	8,478	29.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.75	Call		3,743.00000	3,791	24.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.75	Put		12.00000	12	24.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.75	Call		2,759.00000	2,806	20.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.75	Put		28.00000	28	20.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.75	Call		1,797.00000	1,844	17.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.75	Put		66.00000	65	17.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.75	Call		994.00000	1,028	16.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.75	Put		263.00000	250	16.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.75	Call		173.00000	178	22.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.75	Put		2,442.00000	2,400	22.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.75	Call		66.00000	68	26.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.75	Put		4,335.00000	4,290	26.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.75	Call		16.00000	16	26.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.75	Put		6,285.00000	6,237	26.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.75	Call		8.00000	8	29.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.75	Put		8,277.00000	8,230	29.02	0.00	0	0.00
€ / R On 13/12/2010 Currency Future			11.89620	11.84120		17.85	2,022,354.00	170	85.00
€ / R On 13/12/2010 Currency Future	11.85	Call		873.00000	898	17.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.85	Put		882.00000	852	17.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.90	Call		855.00000	879	17.85	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.90	Put		914.00000	883	17.85	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.95	Call		837.00000	861	17.94	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.95	Put		946.00000	915	17.94	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.00	Call		820.00000	843	18.04	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.00	Put		979.00000	947	18.04	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.10	Call		787.00000	809	18.23	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.10	Put		1,046.00000	1,013	18.23	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Call		756.00000	777	18.42	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Put		1,114.00000	1,081	18.42	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.40	Call		697.00000	717	18.81	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.40	Put		1,256.00000	1,221	18.81	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.55	Call		658.00000	676	19.09	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.55	Put		1,366.00000	1,330	19.09	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.25	Call		740.00000	761	18.52	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.25	Put		1,149.00000	1,115	18.52	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Call		803.00000	826	18.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Put		1,012.00000	980	18.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Call		3,674.00000	3,728	20.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 13/12/2010 Currency Future	8.20	Put		33.00000	32	20.23	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Call		2,708.00000	2,760	17.23	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Put		67.00000	64	17.23	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Call		1,831.00000	1,878	16.18	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Put		189.00000	182	16.18	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Call		1,160.00000	1,194	16.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Put		519.00000	497	16.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Call		372.00000	381	22.17	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Put		2,730.00000	2,685	22.17	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Call		212.00000	217	25.33	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Put		4,571.00000	4,521	25.33	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Call		133.00000	137	27.97	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Put		6,492.00000	6,440	27.97	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Call		82.00000	85	29.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Put		8,441.00000	8,389	29.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Call		3,037.00000	3,091	17.86	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Put		46.00000	45	17.86	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Call		2,117.00000	2,168	16.27	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Put		126.00000	122	16.27	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Call		1,355.00000	1,396	16.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Put		363.00000	350	16.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Call		587.00000	603	19.67	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Put		1,596.00000	1,557	19.67	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Call		304.00000	312	23.22	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Put		3,313.00000	3,265	23.22	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Call		180.00000	185	26.22	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Put		5,189.00000	5,138	26.22	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Call		115.00000	118	28.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Put		7,124.00000	7,072	28.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Call		65.00000	67	29.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Put		9,074.00000	9,021	29.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.95	Call		2,942.00000	2,995	17.60	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.95	Put		51.00000	49	17.60	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.95	Call		2,033.00000	2,082	16.20	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.95	Put		142.00000	136	16.20	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.95	Call		1,296.00000	1,333	16.22	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.95	Put		405.00000	386	16.22	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.95	Call		566.00000	581	19.86	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.95	Put		1,675.00000	1,635	19.86	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.95	Call		296.00000	303	23.39	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.95	Put		3,404.00000	3,356	23.39	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.95	Call		176.00000	180	26.36	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.95	Put		5,285.00000	5,234	26.36	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.95	Call		113.00000	115	28.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.95	Put		7,221.00000	7,169	28.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 13/12/2010 Currency Future	20.95	Call			63.00000	65	29.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.95	Put			9,171.00000	9,119	29.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.25	Call			3,625.00000	3,679	20.05	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.25	Put			34.00000	33	20.05	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.25	Call			2,661.00000	2,714	17.16	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.25	Put			70.00000	67	17.16	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.25	Call			1,791.00000	1,838	16.18	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.25	Put			200.00000	192	16.18	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.25	Call			1,135.00000	1,168	16.74	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.25	Put			544.00000	521	16.74	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.25	Call			366.00000	375	22.25	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.25	Put			2,775.00000	2,729	22.25	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.25	Call			209.00000	214	25.40	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.25	Put			4,618.00000	4,568	25.40	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.25	Call			132.00000	135	28.02	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.25	Put			6,541.00000	6,489	28.02	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.25	Call			81.00000	84	29.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.25	Put			8,490.00000	8,438	29.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.55	Call			3,331.00000	3,385	18.96	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.55	Put			39.00000	39	18.96	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.55	Call			2,386.00000	2,438	16.72	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.55	Put			94.00000	91	16.72	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.55	Call			1,565.00000	1,609	16.16	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.55	Put			273.00000	263	16.16	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.55	Call			995.00000	1,023	17.25	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.55	Put			703.00000	677	17.25	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.55	Call			333.00000	341	22.74	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.55	Put			3,042.00000	2,995	22.74	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.55	Call			194.00000	198	25.81	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.55	Put			4,903.00000	4,852	25.81	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.55	Call			123.00000	126	28.34	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.55	Put			6,832.00000	6,780	28.34	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.55	Call			73.00000	75	29.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.55	Put			8,781.00000	8,729	29.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.40	Call			3,478.00000	3,532	19.50	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.40	Put			37.00000	36	19.50	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.40	Call			2,523.00000	2,575	16.94	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.40	Put			81.00000	79	16.94	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.40	Call			1,676.00000	1,722	16.17	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.40	Put			235.00000	225	16.17	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.40	Call			1,062.00000	1,093	16.99	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.40	Put			621.00000	597	16.99	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.40	Call			349.00000	357	22.50	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.40	Put			2,908.00000	2,861	22.50	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.40	Call			201.00000	206	25.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 13/12/2010 Currency Future	16.40	Put		4,760.00000	4,710	25.61	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.40	Call		127.00000	130	28.18	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.40	Put		6,686.00000	6,634	28.18	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.40	Call		77.00000	79	29.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.40	Put		8,635.00000	8,583	29.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.10	Call		3,772.00000	3,827	20.60	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.10	Put		31.00000	31	20.60	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.10	Call		2,801.00000	2,854	17.38	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.10	Put		60.00000	58	17.38	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.10	Call		1,911.00000	1,959	16.19	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.10	Put		169.00000	162	16.19	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.10	Call		1,213.00000	1,247	16.48	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.10	Put		472.00000	451	16.48	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.10	Call		384.00000	394	22.01	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.10	Put		2,643.00000	2,598	22.01	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.10	Call		218.00000	223	25.19	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.10	Put		4,477.00000	4,427	25.19	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.10	Call		137.00000	140	27.87	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.10	Put		6,395.00000	6,344	27.87	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.10	Call		86.00000	89	29.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.10	Put		8,344.00000	8,292	29.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.00	Call		3,871.00000	3,925	20.96	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.00	Put		30.00000	29	20.96	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.00	Call		2,895.00000	2,948	17.53	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.00	Put		54.00000	52	17.53	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.00	Call		1,992.00000	2,041	16.19	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.00	Put		151.00000	145	16.19	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.00	Call		1,268.00000	1,304	16.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.00	Put		427.00000	407	16.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.00	Call		397.00000	407	21.85	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.00	Put		2,556.00000	2,511	21.85	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.00	Call		224.00000	229	25.06	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.00	Put		4,382.00000	4,333	25.06	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.00	Call		140.00000	143	27.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.00	Put		6,299.00000	6,247	27.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.00	Call		89.00000	92	29.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.00	Put		8,248.00000	8,196	29.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	7.95	Call		3,920.00000	3,974	21.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	7.95	Put		29.00000	28	21.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	13.95	Call		404.00000	414	21.77	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	13.95	Put		2,512.00000	2,468	21.77	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	15.95	Call		227.00000	232	24.99	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	15.95	Put		4,336.00000	4,286	24.99	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	17.95	Call		142.00000	145	27.71	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	17.95	Put		6,251.00000	6,199	27.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 13/12/2010 Currency Future	19.95	Call			90.00000	94	29.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	19.95	Put			8,199.00000	8,147	29.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	7.90	Call			3,969.00000	4,024	21.33	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	7.90	Put			28.00000	27	21.33	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.90	Call			2,990.00000	3,043	17.68	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.90	Put			49.00000	46	17.68	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.90	Call			2,075.00000	2,124	16.20	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.90	Put			134.00000	128	16.20	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.90	Call			1,325.00000	1,362	16.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.90	Put			384.00000	366	16.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	13.90	Call			411.00000	421	21.69	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	13.90	Put			2,469.00000	2,425	21.69	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	15.90	Call			230.00000	235	24.92	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	15.90	Put			4,289.00000	4,239	24.92	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	17.90	Call			143.00000	147	27.66	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	17.90	Put			6,202.00000	6,151	27.66	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	19.90	Call			92.00000	95	29.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	19.90	Put			8,151.00000	8,099	29.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	7.85	Call			0.00000	4,072	21.33	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	7.85	Put			0.00000	25	21.33	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	13.85	Call			0.00000	428	21.59	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	13.85	Put			0.00000	2,382	21.59	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	15.85	Call			0.00000	238	24.84	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	15.85	Put			0.00000	4,192	24.84	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	17.85	Call			0.00000	148	27.59	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	17.85	Put			0.00000	6,102	27.59	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	19.85	Call			0.00000	96	29.71	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	19.85	Put			0.00000	8,050	29.71	0.00	0	0.00
AL13 On 04/02/2010 Index Future			254.31100		254.59100		0.00	0.00	0	22.00
AL7T On 04/02/2010 Index Future			324.17800		325.98700		0.00	0.00	0	58.00
ALBI On 04/02/2010 Index Future			301.28100		302.93600		0.00	0.00	0	585.00
ALBI On 06/05/2010 Index Future			306.81300		308.49900		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			312.06200		313.59400		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future			130.68900		131.06400		0.00	0.00	0	2.00
CRD1 On 06/05/2010 Index Future			133.08900		133.47000		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi			302.92900		304.63100		5.37	0.00	0	1,525.00
GOVI On 06/05/2010 jGovi			308.49050		310.22500		6.80	0.00	0	0.00
GOVI On 05/08/2010 jGovi			314.24100		316.00750		6.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ILBI On 04/02/2010 Index Future			365.74400		364.95200		0.00	0.00	0	425.00
J153 On 31/08/2010 jSwap			6.91238		6.88737		15.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.76200		8.60900		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.59300		8.42800		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.60600		8.46800		15.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.90500		8.74500		15.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.88300		8.72800		15.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.91100		8.75300		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			6.96600		6.90200		0.26	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.10400		7.00600		0.33	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.32800		7.22800		0.36	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.63400		7.52500		0.38	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.85100		7.75200		2.63	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.73500		8.57600		5.41	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.93500		8.76600		8.73	0.00	0	0.00
JROD On 30/11/2009 jRod			6.73500		6.73900		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			6.85200		6.86400		0.00	0.00	0	0.00
JROD On 29/01/2010 jRod			7.03400		7.05000		0.00	0.00	0	0.00
JROD On 26/02/2010 jRod			7.00200		7.01100		0.00	0.00	0	0.00
JROD On 31/03/2010 jRod			7.20000		7.20900		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			292.15500		293.60200		0.00	0.00	0	3.00
OTH1 On 06/05/2010 Index Future			297.51900		298.99300		0.00	0.00	0	0.00
R155 On 04/02/2010 Bond Future			7.46300		7.37400		0.00	0.00	0	31.00
R155 On 04/02/2010 Bond Future	7.50	Call			1,194.00000	1,117	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R155 On 04/02/2010 Bond Future	7.50	Put			1,002.00000	1,061	0.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.45400		8.35900		5.50	0.00	0	6,646.00
R157 On 04/02/2010 Bond Future	7.75	Call			328.00000	246	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,432.00000	3,824	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.52300		8.42300		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,985.00000	1,731	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			1,616.00000	1,841	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.56400		8.45700		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			3,010.00000	2,720	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			1,675.00000	1,874	5.34	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.01900		8.92700		11.75	0.00	0	10,112.00
R186 On 04/02/2010 Bond Future	8.25	Call			537.00000	402	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			7,254.00000	7,988	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.06500		8.97000		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			3,949.00000	3,487	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			3,668.00000	4,092	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.09600		8.99800		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			5,949.00000	5,414	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			3,646.00000	4,015	12.22	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.51500		8.42000		5.25	0.00	0	486.00
R201 On 04/02/2010 Bond Future	7.50	Call			87.00000	60	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			3,810.00000	4,158	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.58100		8.48000		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,483.00000	1,291	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,408.00000	1,596	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.62000		8.51200		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,814.00000	2,562	5.26	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,076.00000	1,212	5.26	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.01700		8.92400		7.75	0.00	0	1,570.00
R203 On 04/02/2010 Bond Future	8.20	Call			263.00000	195	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,204.00000	4,627	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.08400		8.98700		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			2,123.00000	1,869	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,056.00000	2,301	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.13100		9.02900		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			3,249.00000	2,956	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,146.00000	2,364	7.90	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.01600		8.91300		9.00	0.00	0	3,649.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 04/02/2010 Bond Future	9.00	Call			1,916.00000	1,591	9.00	0.00	0	200.00
R204 On 04/02/2010 Bond Future	9.00	Put			1,411.00000	1,683	9.00	0.00	0	200.00
R204 On 04/02/2010 Bond Future	8.20	Call			314.00000	227	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			4,586.00000	5,098	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.50	Call			696.00000	534	8.78	0.00	0	200.00
R204 On 04/02/2010 Bond Future	8.50	Put			3,141.00000	3,577	8.78	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.07800		8.97100		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			2,373.00000	2,062	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,208.00000	2,504	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.12200		9.01000		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			3,668.00000	3,309	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,344.00000	2,605	9.17	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.59000		8.49400		5.50	0.00	0	2.00
R206 On 04/02/2010 Bond Future	7.50	Call			126.00000	94	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,391.00000	3,668	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.67800		8.57500		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,704.00000	1,528	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,174.00000	1,311	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.73600		8.62400		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,177.00000	1,983	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,111.00000	1,236	4.81	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.17500		9.07200		10.00	0.00	0	600.00
R207 On 04/02/2010 Bond Future	8.25	Call			245.00000	175	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,318.00000	5,858	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.23900		9.13200		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			2,727.00000	2,386	9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,042.00000	2,323	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.28700		9.17600		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			4,051.00000	3,669	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,220.00000	2,471	10.20	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.17100		9.06900		10.50	0.00	0	5,004.00
R208 On 04/02/2010 Bond Future	8.50	Call			510.00000	383	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,118.00000	4,617	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.22700		9.12100		10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			2,857.00000	2,502	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,079.00000	2,364	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.26800		9.15800		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			4,286.00000	3,886	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,274.00000	2,529	10.93	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.66100		8.56900		14.75	0.00	0	1,800.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 04/02/2010 Bond Future	7.50	Call			113.00000	77	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			9,924.00000	10,647	14.60	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			10,615.00000	9,881	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			83.00000	108	16.63	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.68700		8.59300		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			2,768.00000	2,403	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			3,544.00000	3,951	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.70200		8.60500		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			4,658.00000	4,209	15.30	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,478.00000	3,822	15.30	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			299.16100		300.82900		0.00	0.00	0	100.00
TRT1 On 06/05/2010 Index Future			304.65300		306.35300		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.93500		6.86760		16.23	0.00	0	13,409.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			140.00000	185	17.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			122.00000	100	17.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			119.00000	154	16.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			151.00000	119	16.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			101.00000	126	16.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			183.00000	141	16.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			101.00000	126	16.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			183.00000	141	16.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			86.00000	107	16.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			218.00000	172	16.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			61.00000	77	17.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			294.00000	242	17.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			44.00000	55	18.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			376.00000	320	18.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,318.00000	6,385	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			72.00000	90	17.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			255.00000	205	17.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			72.00000	90	17.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			255.00000	205	17.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			140.00000	185	17.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			122.00000	100	17.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			170.00000	219	17.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			103.00000	84	17.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call			203.00000	255	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put			86.00000	70	17.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			239.00000	293	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			71.00000	58	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			239.00000	293	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
ZAAD On 14/12/2009 Currency Future	6.70	Put		71.00000	58	18.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		277.00000	333	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		59.00000	48	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		277.00000	333	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		59.00000	48	18.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		170.00000	219	17.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		103.00000	84	17.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		401.00000	461	19.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		33.00000	26	19.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		445.00000	507	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		27.00000	22	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		358.00000	417	19.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		40.00000	32	19.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		445.00000	507	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		27.00000	22	20.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		490.00000	553	20.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		22.00000	18	20.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		316.00000	374	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		49.00000	39	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		358.00000	417	19.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		40.00000	32	19.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		119.00000	154	16.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		151.00000	119	16.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		490.00000	553	20.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		22.00000	18	20.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		536.00000	599	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		18.00000	14	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		582.00000	647	21.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		15.00000	12	21.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		582.00000	647	21.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		15.00000	12	21.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		630.00000	694	21.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		12.00000	9	21.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		32.00000	39	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		464.00000	404	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		52.00000	65	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		334.00000	280	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		52.00000	65	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		334.00000	280	17.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		37.00000	46	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		420.00000	361	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		6,018.00000	6,085	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,518.00000	4,585	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	22.70	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	3.85	Call		3,018.00000	3,085	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,518.00000	1,585	27.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		0.00000	0	27.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		2.00000	2	27.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,484.00000	1,417	27.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		0.00000	0	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		2,983.00000	2,915	38.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	47.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,482.00000	4,415	47.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	49.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		5,982.00000	5,915	49.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,268.00000	6,335	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,768.00000	4,835	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,268.00000	3,335	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,768.00000	1,835	29.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		0.00000	0	29.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		3.00000	4	25.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,236.00000	1,169	25.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		0.00000	0	36.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,733.00000	2,665	36.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	46.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,232.00000	4,165	46.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	48.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,732.00000	5,665	48.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,818.00000	4,885	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,318.00000	3,385	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,818.00000	1,885	29.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		0.00000	0	29.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		4.00000	4	24.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,186.00000	1,119	24.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		0.00000	0	36.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,683.00000	2,615	36.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	46.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,183.00000	4,115	46.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	48.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,682.00000	5,615	48.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		774.00000	840	22.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		6.00000	5	22.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		677.00000	743	22.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.20	Put		10.00000	8	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		970.00000	1,037	24.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		3.00000	2	24.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		872.00000	938	23.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		4.00000	3	23.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		725.00000	791	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		8.00000	6	22.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		677.00000	743	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		10.00000	8	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		823.00000	889	23.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		5.00000	4	23.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		536.00000	599	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		18.00000	14	20.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		921.00000	988	24.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		3.00000	3	24.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,518.00000	3,585	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,518.00000	2,585	25.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	25.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		0.00000	0	42.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,483.00000	3,415	42.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	48.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,482.00000	5,415	48.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	52.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,482.00000	7,415	52.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,418.00000	4,485	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,418.00000	3,485	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,418.00000	2,485	26.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	0	26.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,418.00000	1,485	27.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		0.00000	0	27.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		2.00000	2	28.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,584.00000	1,517	28.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		0.00000	0	42.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,583.00000	3,515	42.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	48.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,582.00000	5,515	48.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	52.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,582.00000	7,515	52.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,368.00000	4,435	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,368.00000	3,435	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	22.70	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	4.50	Call		2,368.00000	2,435	26.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	0	26.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,368.00000	1,435	26.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		0.00000	0	26.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		2.00000	2	28.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,634.00000	1,567	28.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		0.00000	0	43.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,633.00000	3,565	43.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	48.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,632.00000	5,565	48.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	52.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,632.00000	7,565	52.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,318.00000	4,385	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,318.00000	2,385	27.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		0.00000	0	27.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,318.00000	1,385	26.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		0.00000	0	26.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		1.00000	2	28.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,684.00000	1,617	28.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		0.00000	0	43.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,683.00000	3,615	43.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	52.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,682.00000	7,615	52.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,268.00000	4,335	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		2,268.00000	2,335	27.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		0.00000	0	27.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,268.00000	1,335	26.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		1.00000	0	26.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		1.00000	1	29.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		1,734.00000	1,666	29.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		0.00000	0	43.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		3,733.00000	3,665	43.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	52.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		7,732.00000	7,665	52.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		4,218.00000	4,285	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		3,218.00000	3,285	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		2,218.00000	2,285	28.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		0.00000	0	28.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		1,218.00000	1,286	25.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		1.00000	1	25.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		1.00000	1	29.68	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	8.65	Put		1,784.00000	1,716	29.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		0.00000	0	44.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		3,783.00000	3,715	44.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	49.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		5,782.00000	5,715	49.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	52.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		7,782.00000	7,715	52.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,468.00000	4,535	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,468.00000	3,535	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,468.00000	2,535	26.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		0.00000	0	26.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,468.00000	1,535	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		0.00000	0	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		2.00000	2	27.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,534.00000	1,467	27.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		0.00000	0	42.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,533.00000	3,465	42.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	48.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,532.00000	5,465	48.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	52.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,532.00000	7,465	52.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		4,168.00000	4,235	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		3,168.00000	3,235	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		2,168.00000	2,235	28.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		0.00000	0	28.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		1,169.00000	1,236	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		1.00000	1	25.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		1.00000	1	30.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		1,834.00000	1,766	30.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		0.00000	0	44.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		3,833.00000	3,765	44.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	49.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		5,832.00000	5,765	49.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	52.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		7,832.00000	7,765	52.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		4,118.00000	4,185	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		3,118.00000	3,185	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		2,118.00000	2,185	28.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		0.00000	0	28.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.75	Call		1,119.00000	1,186	25.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		1.00000	1	25.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		1.00000	1	30.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		1,883.00000	1,816	30.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		0.00000	0	44.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		3,883.00000	3,815	44.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	49.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		5,882.00000	5,815	49.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	52.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		7,882.00000	7,815	52.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,968.00000	4,035	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,968.00000	3,035	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,968.00000	2,035	29.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		0.00000	0	29.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		1.00000	1	31.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,033.00000	1,966	31.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		0.00000	0	46.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,033.00000	3,965	46.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	49.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,032.00000	5,965	49.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	53.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,032.00000	7,965	53.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		4,068.00000	4,135	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		3,068.00000	3,135	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		2,068.00000	2,135	29.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		0.00000	0	29.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		1,069.00000	1,136	24.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		2.00000	1	24.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		1.00000	1	30.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		1,933.00000	1,866	30.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		0.00000	0	45.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		3,933.00000	3,865	45.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	49.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		5,932.00000	5,865	49.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	52.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		7,932.00000	7,865	52.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		4,018.00000	4,085	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		2,018.00000	2,085	29.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		0.00000	0	29.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		1,020.00000	1,087	24.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.85	Put		2.00000	2	24.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		1.00000	1	31.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		1,983.00000	1,916	31.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		0.00000	0	45.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		3,983.00000	3,915	45.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	53.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		7,982.00000	7,915	53.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Call		3,868.00000	3,935	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Call		2,868.00000	2,935	23.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Put		0.00000	0	23.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Call		1,868.00000	1,935	29.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Put		0.00000	0	29.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Call		1.00000	1	32.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Put		2,133.00000	2,066	32.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Call		0.00000	0	46.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Put		4,133.00000	4,065	46.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Call		0.00000	0	49.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Put		6,132.00000	6,065	49.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Call		0.00000	0	53.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Put		8,132.00000	8,065	53.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Call		3,818.00000	3,885	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Call		2,818.00000	2,885	23.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Put		0.00000	0	23.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Call		1.00000	1	32.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Put		2,183.00000	2,116	32.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Call		0.00000	0	49.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Put		6,182.00000	6,115	49.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.05	Call		0.00000	0	53.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.05	Put		8,182.00000	8,115	53.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.10	Call		3,768.00000	3,835	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.10	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.10	Call		2,768.00000	2,835	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.10	Put		0.00000	0	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.10	Call		1.00000	1	33.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.10	Put		2,233.00000	2,166	33.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.10	Call		0.00000	0	49.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.10	Put		6,232.00000	6,165	49.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.10	Call		0.00000	0	53.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.10	Put		8,232.00000	8,165	53.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.20	Call		3,668.00000	3,735	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.20	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.20	Call		2,668.00000	2,735	24.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.20	Put		0.00000	0	24.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.20	Call		1,668.00000	1,735	28.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.20	Put		0.00000	0	28.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.20	Call		1.00000	1	33.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.20	Put		2,333.00000	2,266	33.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.20	Call		0.00000	0	46.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.20	Put		4,332.00000	4,265	46.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.20	Call		0.00000	0	49.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.20	Put		6,332.00000	6,265	49.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.20	Call		0.00000	0	53.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.20	Put		8,332.00000	8,265	53.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.95	Call		3,918.00000	3,985	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.95	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.95	Call		2,918.00000	2,985	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.95	Put		0.00000	0	22.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.95	Call		1,918.00000	1,985	30.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.95	Put		0.00000	0	30.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		921.00000	988	24.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		3.00000	3	24.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.95	Call		1.00000	1	32.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.95	Put		2,083.00000	2,016	32.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.95	Call		0.00000	0	46.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.95	Put		4,083.00000	4,015	46.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.95	Call		0.00000	0	49.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.95	Put		6,082.00000	6,015	49.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.95	Call		0.00000	0	53.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.95	Put		8,082.00000	8,015	53.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.98340	6.91750		16.41	0.00	0	8,478.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		270.00000	309	16.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		253.00000	225	16.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		249.00000	282	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		282.00000	249	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		230.00000	257	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		312.00000	274	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Call		211.00000	237	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Put		344.00000	304	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.15	Call		179.00000	201	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.15	Put		411.00000	368	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.25	Call		151.00000	171	17.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.25	Put		484.00000	437	17.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		194.00000	219	16.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		377.00000	335	16.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		297.00000	337	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		229.00000	203	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		324.00000	366	16.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		207.00000	183	16.57	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	6.75	Call			354.00000	397	16.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put			186.00000	164	16.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			385.00000	429	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			167.00000	146	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			385.00000	429	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			167.00000	146	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			324.00000	366	16.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			207.00000	183	16.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call			485.00000	534	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put			118.00000	101	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call			522.00000	572	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put			104.00000	88	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			450.00000	498	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			133.00000	114	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			450.00000	498	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			133.00000	114	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call			559.00000	611	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put			92.00000	77	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call			417.00000	463	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put			149.00000	129	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			598.00000	650	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			80.00000	67	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			678.00000	733	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			61.00000	50	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			763.00000	820	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			45.00000	36	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			806.00000	864	17.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			39.00000	31	17.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			720.00000	776	17.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			53.00000	43	17.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			638.00000	691	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			70.00000	58	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			896.00000	955	17.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			28.00000	22	17.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			941.00000	1,001	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			24.00000	18	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			851.00000	909	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			33.00000	26	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			763.00000	820	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			45.00000	36	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			678.00000	733	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			61.00000	50	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,518.00000	4,583	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,518.00000	3,583	24.95	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 15/03/2010 Currency Future	3.40	Put		0.00000	0	24.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,518.00000	2,584	27.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		0.00000	0	27.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,524.00000	1,589	21.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		6.00000	6	21.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		24.00000	27	21.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,507.00000	1,444	21.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		3.00000	3	27.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,485.00000	3,420	27.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		1.00000	1	33.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,483.00000	5,417	33.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		0.00000	0	38.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,483.00000	7,417	38.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,418.00000	4,483	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,418.00000	3,483	25.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		0.00000	0	25.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,418.00000	2,484	26.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		1.00000	1	26.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,425.00000	1,490	20.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		8.00000	7	20.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		21.00000	23	21.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,603.00000	1,540	21.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		3.00000	3	28.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,585.00000	3,520	28.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		1.00000	1	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,583.00000	5,517	33.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		0.00000	0	38.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,583.00000	7,517	38.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,368.00000	4,433	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,368.00000	3,433	25.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		0.00000	0	25.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,368.00000	2,434	26.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		1.00000	1	26.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,376.00000	1,441	20.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		8.00000	8	20.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		19.00000	22	21.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,652.00000	1,588	21.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		3.00000	3	28.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,635.00000	3,569	28.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		1.00000	1	33.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,633.00000	5,567	33.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		0.00000	0	39.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,633.00000	7,567	39.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,318.00000	4,383	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,318.00000	3,383	26.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			0.00000	0	26.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,318.00000	2,384	26.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			1.00000	1	26.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,327.00000	1,392	20.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			9.00000	8	20.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			18.00000	20	21.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			1,701.00000	1,637	21.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			3.00000	3	28.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,685.00000	3,619	28.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			1.00000	1	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,683.00000	5,617	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			0.00000	0	39.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,683.00000	7,617	39.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,327.00000	1,392	20.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			9.00000	8	20.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			4,218.00000	4,283	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			3,218.00000	3,283	26.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			0.00000	0	26.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			2,219.00000	2,285	25.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			1.00000	1	25.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			1,229.00000	1,293	19.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			11.00000	10	19.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			16.00000	18	22.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			1,798.00000	1,734	22.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			2.00000	3	28.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			3,785.00000	3,719	28.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			1.00000	1	34.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			5,783.00000	5,717	34.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			0.00000	0	39.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			7,783.00000	7,717	39.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			4,268.00000	4,333	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			3,268.00000	3,333	26.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			0.00000	0	26.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			2,269.00000	2,334	26.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			1.00000	1	26.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			1,278.00000	1,342	19.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			10.00000	9	19.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			17.00000	19	21.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			1,749.00000	1,686	21.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			3.00000	3	28.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,735.00000	3,669	28.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	33.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,733.00000	5,667	33.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		0.00000	0	39.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,733.00000	7,667	39.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,468.00000	4,533	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,468.00000	3,533	25.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	25.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,468.00000	2,534	26.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		1.00000	1	26.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,474.00000	1,540	21.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		7.00000	6	21.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		22.00000	25	21.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,555.00000	1,492	21.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		3.00000	3	28.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,535.00000	3,470	28.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		1.00000	1	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,533.00000	5,467	33.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		0.00000	0	38.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,533.00000	7,467	38.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		4,168.00000	4,233	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		3,168.00000	3,233	27.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		0.00000	0	27.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		2,169.00000	2,235	25.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		2.00000	1	25.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,180.00000	1,244	19.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		12.00000	11	19.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		15.00000	17	22.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		1,847.00000	1,783	22.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		2.00000	2	29.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		3,835.00000	3,769	29.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	1	34.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		5,833.00000	5,767	34.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		0.00000	0	39.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		7,833.00000	7,767	39.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		4,068.00000	4,133	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		3,068.00000	3,133	27.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		0.00000	0	27.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		2,070.00000	2,135	25.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		2.00000	2	25.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		1,083.00000	1,147	18.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		15.00000	13	18.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.85	Call			13.00000	15	22.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			1,946.00000	1,881	22.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			2.00000	2	29.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			3,935.00000	3,869	29.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call			1.00000	1	34.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			5,933.00000	5,867	34.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call			0.00000	0	39.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			7,933.00000	7,867	39.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			3,968.00000	4,033	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			2,968.00000	3,033	28.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			0.00000	0	28.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			1,970.00000	2,036	24.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			3.00000	2	24.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			988.00000	1,050	17.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			20.00000	16	17.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			12.00000	13	22.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			2,044.00000	1,979	22.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			2.00000	2	29.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			4,035.00000	3,969	29.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			1.00000	1	34.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			6,033.00000	5,967	34.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			0.00000	0	40.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			8,033.00000	7,967	40.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			4,018.00000	4,083	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			3,018.00000	3,083	28.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			0.00000	0	28.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			2,020.00000	2,085	24.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			2.00000	2	24.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			1,034.00000	1,098	17.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			17.00000	15	17.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			12.00000	14	22.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			1,995.00000	1,930	22.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			2.00000	2	29.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			3,985.00000	3,919	29.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			1.00000	1	34.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			5,983.00000	5,917	34.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			0.00000	0	39.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			7,983.00000	7,917	39.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			4,118.00000	4,183	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			3,118.00000	3,183	27.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put			0.00000	0	27.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			2,119.00000	2,185	25.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.80	Put		2.00000	1	25.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		1,131.00000	1,196	18.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		14.00000	12	18.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		14.00000	16	22.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		1,896.00000	1,832	22.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		2.00000	2	29.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		3,885.00000	3,819	29.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	34.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		5,883.00000	5,817	34.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	0	39.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		7,883.00000	7,817	39.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Call		3,918.00000	3,983	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Put		0.00000	0	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Call		2,918.00000	2,984	28.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Put		0.00000	0	28.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Call		1,920.00000	1,986	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Put		3.00000	3	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Call		11.00000	12	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Put		2,093.00000	2,029	23.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Call		2.00000	2	29.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Put		4,084.00000	4,019	29.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Call		1.00000	1	34.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Put		6,083.00000	6,017	34.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Call		0.00000	0	40.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Put		8,083.00000	8,017	40.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Call		3,868.00000	3,933	22.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Put		0.00000	0	22.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Call		2,868.00000	2,934	28.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Put		0.00000	0	28.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Call		1,871.00000	1,936	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Put		3.00000	3	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Call		10.00000	11	23.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Put		2,143.00000	2,078	23.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Call		2.00000	2	30.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Put		4,134.00000	4,069	30.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Call		1.00000	1	34.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Put		6,133.00000	6,067	34.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Call		0.00000	0	40.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Put		8,133.00000	8,067	40.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Call		3,818.00000	3,883	22.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Put		0.00000	0	22.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Call		2,818.00000	2,884	28.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Put		0.00000	0	28.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.10	Call		1,821.00000	1,887	23.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.10	Put		4.00000	3	23.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	9.10	Call		10.00000	11	23.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.10	Put		2,192.00000	2,127	23.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.10	Call		2.00000	2	30.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.10	Put		4,184.00000	4,119	30.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Call		1.00000	1	35.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Put		6,183.00000	6,117	35.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Call		0.00000	0	40.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Put		8,183.00000	8,117	40.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.15	Call		3,768.00000	3,833	23.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.15	Put		0.00000	0	23.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.15	Call		2,768.00000	2,834	28.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.15	Put		0.00000	0	28.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.15	Call		1,771.00000	1,837	23.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.15	Put		4.00000	4	23.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.15	Call		9.00000	10	23.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.15	Put		2,242.00000	2,177	23.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.15	Call		2.00000	2	30.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.15	Put		4,234.00000	4,168	30.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.15	Call		1.00000	1	35.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.15	Put		6,233.00000	6,167	35.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.15	Call		0.00000	0	40.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.15	Put		8,233.00000	8,167	40.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.25	Call		3,668.00000	3,733	23.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.25	Put		0.00000	0	23.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.25	Call		2,668.00000	2,734	27.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.25	Put		0.00000	0	27.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.25	Call		1,672.00000	1,738	22.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.25	Put		5.00000	4	22.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.25	Call		8.00000	9	24.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.25	Put		2,341.00000	2,276	24.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.25	Call		2.00000	2	30.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.25	Put		4,334.00000	4,268	30.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.25	Call		0.00000	1	35.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.25	Put		6,333.00000	6,267	35.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.25	Call		0.00000	0	40.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.25	Put		8,333.00000	8,267	40.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			7.02190	6.95340		16.71	0.00	0	500.00
ZAAD On 14/06/2010 Currency Future	6.95	Call		355.00000	389	16.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Put		351.00000	317	16.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Call		335.00000	366	16.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Put		382.00000	344	16.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.05	Call		317.00000	345	16.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.05	Put		414.00000	373	16.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Call		300.00000	326	16.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Put		447.00000	404	16.89	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	7.20	Call			269.00000	292	17.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.20	Put			515.00000	470	17.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.25	Call			254.00000	276	17.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.25	Put			551.00000	504	17.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.15	Call			284.00000	309	17.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.15	Put			480.00000	437	17.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call			377.00000	413	16.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put			324.00000	291	16.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Call			400.00000	438	16.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Put			297.00000	266	16.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Call			425.00000	464	16.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put			272.00000	242	16.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call			451.00000	491	16.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put			247.00000	219	16.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call			536.00000	581	15.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put			182.00000	159	15.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call			566.00000	613	15.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put			163.00000	142	15.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call			506.00000	550	15.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put			203.00000	178	15.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call			599.00000	647	15.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put			145.00000	125	15.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call			478.00000	520	15.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put			224.00000	198	15.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call			4,453.00000	4,522	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put			0.00000	0	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call			3,454.00000	3,522	28.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call			2,457.00000	2,525	24.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put			4.00000	3	24.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call			1,468.00000	1,536	18.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put			15.00000	14	18.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call			77.00000	82	21.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put			1,624.00000	1,560	21.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call			10.00000	11	25.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put			3,557.00000	3,490	25.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call			3.00000	3	28.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put			5,549.00000	5,481	28.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call			1.00000	1	31.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put			7,548.00000	7,479	31.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call			4,403.00000	4,472	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put			0.00000	0	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call			3,404.00000	3,472	28.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put			0.00000	0	28.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call			2,407.00000	2,475	24.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	4.55	Put		4.00000	3	24.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,419.00000	1,487	18.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put		16.00000	15	18.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		74.00000	79	22.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		1,671.00000	1,607	22.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		10.00000	11	25.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,606.00000	3,539	25.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call		3.00000	3	28.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put		5,599.00000	5,531	28.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		1.00000	1	31.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put		7,598.00000	7,529	31.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,353.00000	4,422	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,354.00000	3,422	28.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		0.00000	0	28.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,358.00000	2,426	23.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		4.00000	4	23.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		1,370.00000	1,438	17.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		17.00000	17	17.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		71.00000	76	22.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		1,718.00000	1,654	22.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		9.00000	10	25.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		3,656.00000	3,588	25.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		3.00000	3	28.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,649.00000	5,581	28.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call		1.00000	1	32.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		7,648.00000	7,579	32.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call		4,303.00000	4,372	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put		0.00000	0	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call		3,304.00000	3,372	28.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put		0.00000	0	28.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call		2,308.00000	2,376	23.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put		5.00000	4	23.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call		1,321.00000	1,390	17.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put		18.00000	18	17.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call		69.00000	73	22.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put		1,765.00000	1,701	22.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call		9.00000	10	25.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,705.00000	3,638	25.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call		2.00000	3	29.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,699.00000	5,631	29.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call		1.00000	1	32.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put		7,698.00000	7,629	32.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call		4,153.00000	4,222	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put		0.00000	0	29.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	3.80	Call			3,154.00000	3,223	27.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put			1.00000	1	27.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call			2,159.00000	2,227	22.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put			6.00000	5	22.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call			1,175.00000	1,244	16.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put			22.00000	22	16.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call			62.00000	65	23.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put			1,908.00000	1,843	23.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call			8.00000	8	25.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put			3,854.00000	3,786	25.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call			2.00000	2	29.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put			5,849.00000	5,781	29.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call			1.00000	1	32.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put			7,847.00000	7,779	32.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call			4,053.00000	4,122	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put			0.00000	0	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call			3,054.00000	3,123	27.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put			1.00000	1	27.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call			2,060.00000	2,128	22.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put			7.00000	6	22.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call			1,078.00000	1,147	15.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put			25.00000	25	15.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call			57.00000	61	23.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put			2,004.00000	1,939	23.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call			7.00000	8	25.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put			3,953.00000	3,886	25.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call			2.00000	2	29.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put			5,949.00000	5,880	29.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call			1.00000	1	32.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put			7,947.00000	7,879	32.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call			4,203.00000	4,272	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put			0.00000	0	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call			3,204.00000	3,272	27.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put			1.00000	1	27.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call			2,209.00000	2,277	23.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put			5.00000	5	23.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call			1,224.00000	1,292	16.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put			20.00000	20	16.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call			64.00000	68	22.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put			1,860.00000	1,796	22.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call			8.00000	9	25.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put			3,805.00000	3,737	25.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call			2.00000	2	29.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put			5,799.00000	5,731	29.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call			1.00000	1	32.25	0.00	0	0.00

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	14.75	Put			7,797.00000	7,729	32.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Call			4,103.00000	4,172	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Put			0.00000	0	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Call			3,104.00000	3,173	27.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Put			1.00000	1	27.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Call			2,110.00000	2,178	22.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Put			6.00000	6	22.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Call			1,126.00000	1,195	15.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Put			23.00000	23	15.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Call			59.00000	63	23.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Put			1,956.00000	1,891	23.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Call			7.00000	8	25.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Put			3,904.00000	3,836	25.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Call			2.00000	2	29.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Put			5,899.00000	5,830	29.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Call			1.00000	1	32.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Put			7,897.00000	7,829	32.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Call			4,003.00000	4,072	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Put			0.00000	0	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Call			3,005.00000	3,073	27.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Put			1.00000	1	27.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Call			2,011.00000	2,079	21.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Put			7.00000	7	21.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Call			1,030.00000	1,099	15.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Put			26.00000	27	15.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Call			56.00000	59	23.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Put			2,052.00000	1,987	23.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Call			6.00000	7	25.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Put			4,003.00000	3,935	25.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Call			2.00000	2	29.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Put			5,999.00000	5,930	29.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Call			1.00000	1	32.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Put			7,997.00000	7,929	32.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Call			3,953.00000	4,022	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Put			0.00000	0	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Call			2,955.00000	3,023	27.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Put			1.00000	1	27.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Call			1,961.00000	2,029	21.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Put			8.00000	7	21.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Call			986.00000	1,051	14.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Put			32.00000	29	14.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Call			53.00000	57	23.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Put			2,099.00000	2,035	23.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Call			6.00000	7	25.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Put			4,053.00000	3,985	25.79	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	13.00	Call			2.00000	2	29.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Put			6,049.00000	5,980	29.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Call			1.00000	1	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Put			8,047.00000	7,979	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Call			3,853.00000	3,922	29.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Put			0.00000	0	29.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Call			2,855.00000	2,923	26.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Put			2.00000	2	26.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Call			1,862.00000	1,930	21.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Put			9.00000	8	21.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Call			899.00000	959	14.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Put			46.00000	37	14.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Call			47.00000	52	23.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Put			2,194.00000	2,130	23.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Call			6.00000	6	25.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Put			4,152.00000	4,084	25.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Call			2.00000	2	29.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Put			6,149.00000	6,080	29.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Call			1.00000	1	32.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Put			8,147.00000	8,079	32.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Call			3,803.00000	3,872	29.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Put			0.00000	0	29.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Call			2,805.00000	2,874	26.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Put			2.00000	2	26.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Call			1,813.00000	1,881	20.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Put			9.00000	9	20.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Call			858.00000	917	14.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Put			55.00000	45	14.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.15	Call			45.00000	49	24.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.15	Put			2,241.00000	2,177	24.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Call			6.00000	6	26.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Put			4,202.00000	4,134	26.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Call			2.00000	2	29.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Put			6,199.00000	6,130	29.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Call			1.00000	1	32.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Put			8,197.00000	8,129	32.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.20	Call			3,753.00000	3,822	29.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.20	Put			0.00000	0	29.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.20	Call			2,755.00000	2,824	26.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.20	Put			2.00000	2	26.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.20	Call			1,763.00000	1,832	20.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.20	Put			10.00000	10	20.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.20	Call			817.00000	875	14.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.20	Put			64.00000	53	14.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.20	Call			42.00000	47	24.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	9.20	Put		2,289.00000	2,225	24.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.20	Call		5.00000	6	26.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.20	Put		4,252.00000	4,184	26.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.20	Call		2.00000	2	30.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.20	Put		6,248.00000	6,180	30.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.20	Call		1.00000	1	32.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.20	Put		8,247.00000	8,179	32.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.25	Call		3,703.00000	3,772	29.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.25	Put		0.00000	0	29.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.25	Call		2,706.00000	2,774	26.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.25	Put		2.00000	2	26.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.25	Call		1,714.00000	1,782	20.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.25	Put		11.00000	10	20.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.25	Call		778.00000	834	15.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.25	Put		75.00000	62	15.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.25	Call		40.00000	44	24.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.25	Put		2,336.00000	2,272	24.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.25	Call		5.00000	6	26.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.25	Put		4,302.00000	4,234	26.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.25	Call		2.00000	2	30.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.25	Put		6,298.00000	6,230	30.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.25	Call		1.00000	1	32.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.25	Put		8,297.00000	8,229	32.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.05	Call		3,903.00000	3,972	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.05	Put		0.00000	0	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.05	Call		2,905.00000	2,973	27.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.05	Put		2.00000	1	27.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.05	Call		1,912.00000	1,980	21.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.05	Put		8.00000	8	21.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.05	Call		942.00000	1,003	14.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.05	Put		39.00000	31	14.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.05	Call		50.00000	55	23.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.05	Put		2,146.00000	2,083	23.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.05	Call		6.00000	7	25.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.05	Put		4,103.00000	4,035	25.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.05	Call		2.00000	2	29.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.05	Put		6,099.00000	6,030	29.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.05	Call		1.00000	1	32.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.05	Put		8,097.00000	8,029	32.68	0.00	0	0.00

Total for Derivatives:							163,903,307.10	21,141	1,052,970.00
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Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
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Grand Total:								163,903,307.10	21,141	1,052,970.00
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