



Daily MTM Report

Daily summary for 13/11/2009

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			7.36000	7.38200			0.00	0	0.00
R155 On 31/08/2011 Bond			7.45000	7.42000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.40000	8.36500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.01000	8.97000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.47000	8.43500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.97000	8.93500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.98000	8.94500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.53000	8.49500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.14000	9.10500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.14000	9.10500			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				8.67000	8.63000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.53920		7.47090		19.52	23,062,412.80	3,059	354,849.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			310.00000	357	20.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			89.00000	68	20.53	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			212.00000	252	20.02	25,200,000.00	100	13,613.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			141.00000	113	20.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			184.00000	221	19.86	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			163.00000	132	19.86	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			142.00000	166	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			221.00000	177	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			47.00000	54	21.58	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			526.00000	465	21.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			95.00000	111	20.30	0.00	0	1,100.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			324.00000	271	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			142.00000	166	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			221.00000	177	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			275.00000	320	20.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			104.00000	81	20.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			124.00000	145	19.78	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			254.00000	206	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			109.00000	127	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			288.00000	238	20.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			35.00000	40	22.10	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			614.00000	551	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			82.00000	96	20.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			361.00000	307	20.55	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			13.00000	14	23.90	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			942.00000	875	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			47.00000	54	21.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			526.00000	465	21.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,171.00000	4,239	42.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	42.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			184.00000	221	19.86	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			163.00000	132	19.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call			162.00000	192	19.69	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put			191.00000	153	19.69	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			72.00000	84	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			401.00000	344	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			26.00000	30	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			705.00000	641	22.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			72.00000	84	20.81	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			401.00000	344	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			62.00000	72	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			441.00000	383	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			0.00000	0	32.09	0.00	0	10,191.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,430.00000	2,361	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			40.00000	47	21.84	0.00	0	2,670.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			569.00000	508	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			54.00000	63	21.33	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			483.00000	423	21.33	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			507.00000	565	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			36.00000	26	21.36	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			243.00000	285	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			122.00000	96	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			384.00000	436	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			63.00000	47	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			346.00000	396	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			75.00000	57	20.69	0.00	0	5,100.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			20.00000	22	23.13	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			799.00000	733	23.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			82.00000	96	20.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			361.00000	307	20.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			15.00000	17	23.64	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			894.00000	827	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			95.00000	111	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			324.00000	271	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			2.00000	2	28.02	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,731.00000	1,662	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	44.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,729.00000	4,661	44.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	48.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,929.00000	5,861	48.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	50.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,129.00000	7,061	50.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			3.00000	4	26.47	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,432.00000	1,364	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			30.00000	35	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			659.00000	596	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			23.00000	26	22.87	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			752.00000	687	22.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			23.00000	26	22.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.20	Put			752.00000	687	22.87	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			5,529.00000	5,461	47.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			0.00000	0	36.30	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,079.00000	3,011	36.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	45.07	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,829.00000	4,761	45.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			35.00000	40	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			614.00000	551	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			4.00000	5	25.96	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,333.00000	1,265	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			6.00000	6	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,235.00000	1,167	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			17.00000	19	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			846.00000	780	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			10.00000	11	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			1,039.00000	972	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			8.00000	9	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,087.00000	1,020	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			11.00000	12	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			990.00000	923	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			17.00000	19	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			846.00000	780	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			11.00000	12	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			990.00000	923	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			15.00000	17	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			894.00000	827	23.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1.00000	1	29.56	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			2,030.00000	1,962	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			8.00000	9	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,087.00000	1,020	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			7.00000	8	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,136.00000	1,069	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			7.00000	8	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,136.00000	1,069	24.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			5.00000	5	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,284.00000	1,216	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			6.00000	7	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,185.00000	1,118	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			3.00000	3	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,482.00000	1,414	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			3.00000	4	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,432.00000	1,364	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			4.00000	4	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,383.00000	1,315	26.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.70	Call			6.00000	6	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,235.00000	1,167	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			3.00000	3	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,532.00000	1,464	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			2.00000	2	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,681.00000	1,613	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1.00000	1	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,830.00000	1,762	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1.00000	1	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,930.00000	1,862	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1.00000	1	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,980.00000	1,912	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1.00000	1	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,830.00000	1,762	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1.00000	1	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,080.00000	2,012	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1.00000	1	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,980.00000	1,912	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			0.00000	0	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,330.00000	2,261	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			0.00000	0	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,679.00000	2,611	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			0.00000	0	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,529.00000	2,461	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			0.00000	0	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,380.00000	2,311	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			0.00000	0	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,380.00000	2,311	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			0.00000	0	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,579.00000	2,511	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			0.00000	0	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,879.00000	2,811	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			0.00000	0	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,979.00000	2,911	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			0.00000	0	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			3,029.00000	2,961	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			0.00000	0	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,129.00000	3,061	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			0.00000	0	37.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,329.00000	3,261	37.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	39.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,579.00000	3,511	39.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			0.00000	0	39.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,529.00000	3,461	39.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			0.00000	0	38.56	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	10.90	Put			3,429.00000	3,361	38.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			0.00000	0	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,829.00000	2,761	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			0.00000	0	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,929.00000	2,861	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			0.00000	0	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,179.00000	3,111	36.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			0.00000	0	37.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,279.00000	3,211	37.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			0.00000	0	37.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,329.00000	3,261	37.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			0.00000	0	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,729.00000	2,661	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			0.00000	0	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,629.00000	2,561	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			0.00000	0	36.30	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,079.00000	3,011	36.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			0.00000	0	37.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			3,229.00000	3,161	37.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			0.00000	0	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,629.00000	2,561	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			0.00000	0	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,679.00000	3,611	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			0.00000	0	39.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,629.00000	3,561	39.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	41.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,829.00000	3,761	41.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,729.00000	3,661	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	45.07	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,829.00000	4,761	45.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			0.00000	0	42.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			4,129.00000	4,061	42.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			0.00000	0	42.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			4,029.00000	3,961	42.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			0.00000	0	44.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,529.00000	4,461	44.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			0.00000	0	45.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,929.00000	4,861	45.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	46.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,329.00000	5,261	46.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			0.00000	0	47.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,729.00000	5,661	47.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	43.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,429.00000	4,361	43.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.70	Call			0.00000	0	46.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			5,229.00000	5,161	46.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	47.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,629.00000	5,561	47.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2.00000	2	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,631.00000	1,563	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1.00000	1	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,230.00000	2,161	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	44.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,629.00000	4,561	44.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	48.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,829.00000	5,761	48.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1.00000	1	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,130.00000	2,061	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			0.00000	0	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,729.00000	2,661	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	0	41.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,929.00000	3,861	41.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	45.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,129.00000	5,061	45.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			4.00000	5	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,333.00000	1,265	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	43.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,329.00000	4,261	43.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	48.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,129.00000	6,061	48.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	45.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			5,029.00000	4,961	45.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	47.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,629.00000	5,561	47.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	49.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,229.00000	6,161	49.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	43.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,229.00000	4,161	43.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	46.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,429.00000	5,361	46.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	48.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			6,029.00000	5,961	48.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	46.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,329.00000	5,261	46.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1.00000	1	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,880.00000	1,812	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			0.00000	0	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,479.00000	2,411	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	43.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.75	Put		4,279.00000	4,211	43.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	45.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,879.00000	4,811	45.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		0.00000	0	47.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		5,479.00000	5,411	47.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		0.00000	0	48.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		6,079.00000	6,011	48.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		0.00000	0	43.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		4,329.00000	4,261	43.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		1.00000	1	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,780.00000	1,712	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		0.00000	0	39.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,579.00000	3,511	39.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		0.00000	0	43.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		4,179.00000	4,111	43.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	44.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,779.00000	4,711	44.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,379.00000	5,311	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		2.00000	2	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,631.00000	1,563	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	44.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,629.00000	4,561	44.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		1.00000	1	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,280.00000	2,211	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		0.00000	0	38.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,479.00000	3,411	38.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		0.00000	0	42.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		4,079.00000	4,011	42.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	44.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,679.00000	4,611	44.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	47.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,779.00000	5,711	47.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	41.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,829.00000	3,761	41.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		4.00000	4	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,383.00000	1,315	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		0.00000	0	40.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,779.00000	3,711	40.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	43.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,379.00000	4,311	43.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		2.00000	2	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,731.00000	1,662	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		0.00000	0	41.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,879.00000	3,811	41.48	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	11.95	Call			0.00000	0	44.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,479.00000	4,411	44.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			0.00000	0	45.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			5,079.00000	5,011	45.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	49.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			6,279.00000	6,211	49.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	43.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,429.00000	4,361	43.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	49.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,429.00000	6,361	49.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	49.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,329.00000	6,261	49.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	43.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,379.00000	4,311	43.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	45.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,979.00000	4,911	45.53	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			6,179.00000	6,111	49.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	49.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,529.00000	6,461	49.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	43.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,179.00000	4,111	43.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,379.00000	5,311	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	49.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,579.00000	6,511	49.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	48.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,979.00000	5,911	48.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	48.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,879.00000	5,811	48.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			6.00000	7	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,185.00000	1,118	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	46.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,179.00000	5,111	46.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	47.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,579.00000	5,511	47.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			346.00000	396	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			75.00000	57	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			3.00000	3	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,482.00000	1,414	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			0.00000	0	38.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,379.00000	3,311	38.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	42.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,079.00000	4,011	42.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	48.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,879.00000	5,811	48.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			595.00000	656	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			25.00000	17	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			95.00000	111	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			324.00000	271	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			641.00000	702	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			20.00000	13	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			0.00000	0	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,679.00000	2,611	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			551.00000	610	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			30.00000	21	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			0.00000	0	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,779.00000	2,711	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	45.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,879.00000	4,811	45.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			551.00000	610	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			30.00000	21	21.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			687.00000	750	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			16.00000	10	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,921.00000	3,989	42.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	42.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,421.00000	2,489	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			0.00000	0	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			926.00000	992	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			5.00000	3	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			8,079.00000	8,011	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,671.00000	2,739	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,172.00000	1,240	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			2.00000	1	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	51.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,829.00000	7,761	51.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	46.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,179.00000	5,111	46.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,471.00000	2,539	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,471.00000	1,539	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			0.00000	0	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,671.00000	1,739	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			0.00000	0	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	51.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,679.00000	7,611	51.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			2,721.00000	2,789	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	22.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.75	Call			1,721.00000	1,789	26.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			0.00000	0	26.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			734.00000	797	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			13.00000	8	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	51.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,779.00000	7,711	51.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,621.00000	2,689	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,621.00000	1,689	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			0.00000	0	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	51.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,879.00000	7,811	51.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,571.00000	2,639	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,571.00000	1,639	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			0.00000	0	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	51.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,929.00000	7,861	51.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,821.00000	2,889	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,821.00000	1,889	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			0.00000	0	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			829.00000	894	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			8.00000	5	22.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,871.00000	2,939	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	21.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,871.00000	1,939	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			0.00000	0	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			877.00000	943	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			7.00000	4	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	51.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,629.00000	7,561	51.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,021.00000	3,089	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,021.00000	2,089	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,024.00000	1,091	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			3.00000	2	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			0.00000	0	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,479.00000	2,411	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	51.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,479.00000	7,411	51.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,121.00000	3,189	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	25.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,121.00000	2,189	26.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.35	Put			0.00000	0	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,123.00000	1,190	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			2.00000	1	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	51.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,379.00000	7,311	51.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,171.00000	3,239	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,171.00000	2,239	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	50.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,329.00000	7,261	50.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,221.00000	3,289	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,221.00000	2,289	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,222.00000	1,290	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			1.00000	1	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	50.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,279.00000	7,211	50.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,071.00000	3,139	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,071.00000	2,139	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,073.00000	1,141	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			2.00000	1	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	51.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,429.00000	7,361	51.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,421.00000	3,489	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,421.00000	1,489	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			0.00000	0	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			465.00000	521	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			44.00000	32	21.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	50.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			7,079.00000	7,011	50.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,521.00000	3,589	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,521.00000	2,589	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,521.00000	1,589	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			0.00000	0	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	42.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,979.00000	3,911	42.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	50.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,979.00000	6,911	50.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	49.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,479.00000	6,411	49.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,479.00000	8,411	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	44.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,579.00000	4,511	44.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,579.00000	8,511	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,321.00000	3,389	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,321.00000	2,389	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,322.00000	1,390	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			1.00000	0	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	49.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,679.00000	6,611	49.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,679.00000	8,611	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	50.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,779.00000	6,711	50.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,779.00000	8,711	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,271.00000	3,339	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,271.00000	2,339	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,272.00000	1,340	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			1.00000	0	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	49.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,729.00000	6,661	49.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,729.00000	8,661	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	50.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,929.00000	6,861	50.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,929.00000	8,861	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,979.00000	8,911	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			2,971.00000	3,039	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			1,971.00000	2,039	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			0.00000	0	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			975.00000	1,041	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			4.00000	2	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	50.46	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	14.50	Put		7,029.00000	6,961	50.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		9,029.00000	8,961	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	50.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,829.00000	6,761	50.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,829.00000	8,761	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,471.00000	3,539	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,529.00000	8,461	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		3,621.00000	3,689	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	35.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		0.00000	0	49.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		6,379.00000	6,311	49.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		8,379.00000	8,311	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,371.00000	3,439	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,371.00000	2,439	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		0.00000	0	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,371.00000	1,439	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		1.00000	0	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		424.00000	478	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		53.00000	39	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	49.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,629.00000	6,561	49.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,629.00000	8,561	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		3,571.00000	3,639	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		8,429.00000	8,361	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	50.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,879.00000	6,811	50.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,879.00000	8,811	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call		3,671.00000	3,739	36.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put		0.00000	0	36.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,671.00000	2,739	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,671.00000	1,739	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		0.00000	0	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		687.00000	750	22.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		16.00000	10	22.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,329.00000	8,261	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,721.00000	3,789	37.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	37.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,279.00000	8,211	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,821.00000	3,889	40.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	40.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			1.00000	1	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,180.00000	2,111	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,179.00000	8,111	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,871.00000	3,939	41.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	41.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1.00000	1	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,130.00000	2,061	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,129.00000	8,061	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,771.00000	3,839	38.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	38.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,771.00000	2,839	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,771.00000	1,839	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			0.00000	0	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			781.00000	846	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			10.00000	6	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1.00000	1	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,230.00000	2,161	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,229.00000	8,161	52.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,921.00000	3,989	42.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	42.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			2,921.00000	2,989	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			1,921.00000	1,989	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			0.00000	0	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			926.00000	992	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			5.00000	3	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			3,971.00000	4,039	42.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	42.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	52.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			8,029.00000	7,961	52.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,021.00000	4,089	42.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	42.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,021.00000	3,089	23.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,021.00000	2,089	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		0.00000	0	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,024.00000	1,091	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		3.00000	2	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	52.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,979.00000	7,911	52.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Call		4,071.00000	4,139	42.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Put		0.00000	0	42.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Call		4,121.00000	4,189	42.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Put		0.00000	0	42.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.66980	7.59870		19.47	9,157,741.20	1,194	36,836.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		565.00000	612	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		167.00000	142	18.93	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		345.00000	378	19.41	0.00	0	27.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		346.00000	308	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		307.00000	334	19.68	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		408.00000	364	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		118.00000	128	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		1,069.00000	1,008	23.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		393.00000	429	19.29	0.00	0	114.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		294.00000	259	19.29	0.00	0	200.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		704.00000	758	18.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		106.00000	88	18.69	0.00	0	9,005.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		243.00000	264	20.50	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		544.00000	494	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		289.00000	315	19.88	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		440.00000	395	19.88	0.00	0	100.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		273.00000	297	20.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		474.00000	427	20.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		112.00000	121	23.38	0.00	0	1.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		1,113.00000	1,051	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		257.00000	280	20.29	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		508.00000	460	20.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		204.00000	222	21.12	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		655.00000	602	21.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		193.00000	210	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		694.00000	640	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		79.00000	86	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,430.00000	1,366	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,199.00000	4,270	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		474.00000	515	19.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		225.00000	195	19.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		229.00000	249	20.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.95	Put		580.00000	529	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		106.00000	115	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		1,158.00000	1,095	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		8.00000	9	29.37	0.00	0	16,608.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,460.00000	3,389	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		2.00000	2	31.04	0.00	0	27,543.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,704.00000	4,632	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		216.00000	235	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		617.00000	565	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		66.00000	71	25.65	0.00	0	16,608.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,617.00000	1,551	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		34.00000	37	27.95	0.00	0	27,543.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,285.00000	2,217	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		124.00000	135	22.97	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		1,026.00000	965	22.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		598.00000	647	18.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		150.00000	127	18.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		131.00000	142	22.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		982.00000	922	22.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		742.00000	797	18.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		93.00000	77	18.63	0.00	0	500.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		325.00000	354	19.47	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		376.00000	334	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		163.00000	177	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		814.00000	757	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		633.00000	682	18.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		134.00000	113	18.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		154.00000	168	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		855.00000	798	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		368.00000	403	19.35	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		319.00000	283	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		820.00000	878	18.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		72.00000	58	18.51	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		368.00000	403	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		319.00000	283	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		418.00000	456	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		270.00000	237	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		101.00000	109	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,202.00000	1,140	23.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		182.00000	198	21.53	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		734.00000	678	21.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		307.00000	334	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		408.00000	364	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		146.00000	159	22.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		897.00000	839	22.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.65	Call			43.00000	47	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,094.00000	2,027	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			172.00000	187	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			774.00000	717	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			138.00000	150	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			940.00000	880	22.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			96.00000	104	24.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,247.00000	1,184	24.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			83.00000	90	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,384.00000	1,320	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			72.00000	78	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,523.00000	1,458	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			79.00000	86	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,430.00000	1,366	24.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			87.00000	94	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,338.00000	1,274	24.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			58.00000	62	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,759.00000	1,692	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			53.00000	57	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,854.00000	1,787	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			47.00000	51	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,998.00000	1,931	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			51.00000	55	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,902.00000	1,835	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			43.00000	47	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,094.00000	2,027	27.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			5.00000	5	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,906.00000	3,835	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			45.00000	49	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			2,047.00000	1,979	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			32.00000	35	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,333.00000	2,265	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			27.00000	29	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,478.00000	2,409	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			20.00000	21	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,721.00000	2,652	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			25.00000	27	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,526.00000	2,457	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			30.00000	33	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,381.00000	2,313	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			30.00000	33	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,381.00000	2,313	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			24.00000	26	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,575.00000	2,506	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			24.00000	26	28.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,575.00000	2,506	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		16.00000	17	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,917.00000	2,847	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		15.00000	16	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,966.00000	2,896	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		17.00000	18	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,868.00000	2,798	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		14.00000	15	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		3,015.00000	2,945	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		12.00000	12	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		3,163.00000	3,093	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		9.00000	9	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,410.00000	3,339	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		7.00000	7	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,658.00000	3,587	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		7.00000	7	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,608.00000	3,538	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		8.00000	8	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,509.00000	3,438	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		7.00000	8	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,559.00000	3,488	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		10.00000	11	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,262.00000	3,191	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		11.00000	12	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,212.00000	3,142	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		9.00000	10	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,361.00000	3,290	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		8.00000	9	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,460.00000	3,389	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		10.00000	10	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,311.00000	3,241	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		12.00000	13	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		3,114.00000	3,043	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		14.00000	15	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		3,015.00000	2,945	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		11.00000	12	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,212.00000	3,142	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		6.00000	7	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,708.00000	3,637	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		5.00000	6	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,847.00000	3,776	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		6.00000	6	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,757.00000	3,686	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		6.00000	6	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,757.00000	3,686	29.72	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 15/03/2010 Currency Future	11.40	Call			6.00000	6	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,807.00000	3,736	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			4.00000	4	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			4,056.00000	3,985	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			5.00000	6	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,857.00000	3,786	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			4.00000	4	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			4,155.00000	4,084	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			5.00000	5	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,956.00000	3,885	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			5.00000	5	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			4,006.00000	3,935	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			38.00000	41	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			2,189.00000	2,122	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			27.00000	29	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,478.00000	2,409	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			21.00000	23	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,672.00000	2,603	28.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			19.00000	20	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,770.00000	2,700	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			2.00000	2	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,953.00000	4,882	31.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			49.00000	53	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,950.00000	1,883	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			5.00000	5	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			4,006.00000	3,935	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			1.00000	1	33.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			6,102.00000	6,031	33.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			55.00000	60	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,807.00000	1,740	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			10.00000	11	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,262.00000	3,191	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			1.00000	1	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,952.00000	5,881	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			60.00000	65	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,712.00000	1,645	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			1.00000	1	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,852.00000	5,781	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			63.00000	68	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,664.00000	1,598	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			8.00000	8	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,509.00000	3,438	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			1.00000	1	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,802.00000	5,731	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			69.00000	74	25.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,570.00000	1,505	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		1.00000	1	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,702.00000	5,631	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		4.00000	4	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		4,255.00000	4,184	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		1.00000	1	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		6,352.00000	6,281	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		40.00000	44	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		2,142.00000	2,074	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		4.00000	4	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		4,105.00000	4,034	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		4.00000	4	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,205.00000	4,134	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		1.00000	1	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		6,302.00000	6,231	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		4.00000	4	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		4,255.00000	4,184	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		3.00000	3	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		4,354.00000	4,283	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		3.00000	3	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		4,454.00000	4,383	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		0.00000	0	33.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		6,552.00000	6,481	33.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		36.00000	39	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		2,237.00000	2,169	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		6.00000	7	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,708.00000	3,637	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		4.00000	4	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,205.00000	4,134	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		3.00000	3	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,305.00000	4,234	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		1.00000	1	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,402.00000	6,331	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		1.00000	1	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,202.00000	6,131	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		58.00000	62	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,759.00000	1,692	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		1.00000	1	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,902.00000	5,831	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		91.00000	99	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,293.00000	1,229	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		1.00000	1	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,602.00000	5,531	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		13.00000	14	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,064.00000	2,994	28.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.15	Call			7.00000	8	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,559.00000	3,488	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			1.00000	1	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,752.00000	5,681	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			10.00000	10	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,311.00000	3,241	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			6.00000	6	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,807.00000	3,736	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			1.00000	1	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			6,002.00000	5,931	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			15.00000	16	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,966.00000	2,896	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			13.00000	14	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			3,064.00000	2,994	28.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			1.00000	1	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,652.00000	5,581	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			76.00000	82	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,477.00000	1,412	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			1.00000	1	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			6,052.00000	5,981	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			1.00000	1	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,552.00000	5,481	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			18.00000	19	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,819.00000	2,749	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			1.00000	1	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,402.00000	5,331	32.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			19.00000	20	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,770.00000	2,700	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			1.00000	1	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,353.00000	5,281	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			1.00000	1	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,253.00000	5,182	31.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			22.00000	24	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,624.00000	2,554	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			20.00000	21	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,721.00000	2,652	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			1.00000	1	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,303.00000	5,232	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			28.00000	31	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,429.00000	2,361	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			2.00000	2	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,903.00000	4,832	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			36.00000	39	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,237.00000	2,169	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			2.00000	2	31.18	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	12.40	Put		4,803.00000	4,732	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		229.00000	249	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		580.00000	529	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		2.00000	2	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,753.00000	4,682	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		25.00000	27	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,526.00000	2,457	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		22.00000	24	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,624.00000	2,554	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		2.00000	2	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		5,103.00000	5,032	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		34.00000	37	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,285.00000	2,217	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		2.00000	2	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,853.00000	4,782	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		40.00000	44	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		2,142.00000	2,074	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		51.00000	55	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,902.00000	1,835	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		2.00000	2	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,753.00000	4,682	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		55.00000	60	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,807.00000	1,740	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		2.00000	2	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,654.00000	4,583	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		3,949.00000	4,020	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,451.00000	2,521	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		2.00000	2	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		988.00000	1,051	18.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		39.00000	31	18.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		2.00000	2	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		5,053.00000	4,982	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		8,052.00000	7,980	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,700.00000	2,771	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		1.00000	1	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,221.00000	1,289	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		23.00000	19	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		0.00000	0	36.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,802.00000	7,730	36.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		503.00000	546	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		204.00000	176	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		69.00000	74	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,570.00000	1,505	25.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.20	Call			63.00000	68	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,664.00000	1,598	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			45.00000	49	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			2,047.00000	1,979	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			3.00000	3	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			4,404.00000	4,333	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			2,500.00000	2,571	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			2.00000	1	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			1,511.00000	1,580	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			13.00000	11	21.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			3.00000	3	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,504.00000	4,433	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			1.00000	1	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,502.00000	5,431	32.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,650.00000	2,721	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			1.00000	1	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,658.00000	1,728	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			9.00000	8	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,707.00000	1,777	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			8.00000	7	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			781.00000	837	18.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			82.00000	67	18.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,750.00000	2,821	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			1.00000	1	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,756.00000	1,826	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			8.00000	6	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,550.00000	2,621	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			2.00000	1	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,560.00000	1,629	21.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			11.00000	10	21.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			668.00000	719	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			119.00000	100	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,850.00000	2,921	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,855.00000	1,925	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			6.00000	5	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			902.00000	963	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			54.00000	43	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,899.00000	2,970	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,904.00000	1,975	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			6.00000	5	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			945.00000	1,006	18.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			46.00000	36	18.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			2.00000	3	30.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.20	Put		4,604.00000	4,533	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,049.00000	3,120	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	0	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,053.00000	2,123	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		4.00000	4	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,079.00000	1,145	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		30.00000	25	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		1.00000	1	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		5,452.00000	5,381	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,099.00000	3,170	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		0.00000	0	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,103.00000	2,173	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		4.00000	3	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,126.00000	1,193	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		28.00000	23	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,199.00000	3,270	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		0.00000	0	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,202.00000	2,272	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		3.00000	3	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		445.00000	485	19.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		247.00000	215	19.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,149.00000	3,220	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		0.00000	0	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,152.00000	2,223	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		3.00000	3	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,174.00000	1,241	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		25.00000	21	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		418.00000	456	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		270.00000	237	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		2,999.00000	3,070	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,003.00000	2,074	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		5.00000	4	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,032.00000	1,098	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		33.00000	28	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,249.00000	3,320	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		0.00000	0	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,252.00000	2,322	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		3.00000	2	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,269.00000	1,337	19.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		21.00000	17	19.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,399.00000	3,470	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		0.00000	0	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,401.00000	2,472	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		2.00000	2	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 15/03/2010 Currency Future	6.20	Call			1,414.00000	1,483	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			15.00000	13	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,499.00000	3,570	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			2.00000	2	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			5,003.00000	4,932	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			0.00000	1	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,502.00000	6,431	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,501.00000	8,430	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			0.00000	0	34.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,602.00000	6,531	34.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,601.00000	8,530	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,299.00000	3,370	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,301.00000	2,372	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			3.00000	2	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,317.00000	1,385	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			19.00000	16	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			0.00000	0	34.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,702.00000	6,631	34.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,701.00000	8,630	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			0.00000	0	34.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,802.00000	6,731	34.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,801.00000	8,730	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			0.00000	0	34.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,752.00000	6,681	34.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,751.00000	8,680	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			0.00000	0	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,952.00000	6,881	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,951.00000	8,880	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			0.00000	0	34.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			7,002.00000	6,931	34.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			9,001.00000	8,930	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			2,949.00000	3,020	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			1,954.00000	2,024	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			5.00000	4	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			0.00000	0	34.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	14.65	Put		7,052.00000	6,981	34.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call		0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put		9,051.00000	8,980	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call		0.00000	0	34.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put		6,852.00000	6,781	34.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,851.00000	8,780	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		3,449.00000	3,520	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		0.00000	0	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		1,463.00000	1,531	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		14.00000	12	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		3.00000	3	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,554.00000	4,483	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,551.00000	8,480	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		3,549.00000	3,620	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		0.00000	0	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		1.00000	1	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,452.00000	6,381	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,451.00000	8,380	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,599.00000	3,670	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		0.00000	0	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,600.00000	2,671	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		1.00000	1	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,609.00000	1,678	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		10.00000	9	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,401.00000	8,330	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,349.00000	3,420	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		0.00000	0	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,351.00000	2,422	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		2.00000	2	26.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,366.00000	1,434	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		17.00000	14	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		534.00000	578	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		185.00000	159	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		0.00000	0	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,652.00000	6,581	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,651.00000	8,580	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		0.00000	0	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,902.00000	6,831	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,901.00000	8,830	36.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.90	Call			3,699.00000	3,770	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call			0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			8,301.00000	8,230	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			3,749.00000	3,820	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	32.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			1.00000	1	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			6,252.00000	6,181	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			8,251.00000	8,180	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call			3,799.00000	3,870	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			2,800.00000	2,871	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			1.00000	1	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			1,806.00000	1,876	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			7.00000	6	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			861.00000	920	18.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			62.00000	50	18.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			8,201.00000	8,130	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call			3,899.00000	3,970	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put			0.00000	0	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,899.00000	2,970	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,904.00000	1,975	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			6.00000	5	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			945.00000	1,006	18.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			46.00000	36	18.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call			0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put			8,101.00000	8,030	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call			4,049.00000	4,120	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put			0.00000	0	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,049.00000	3,120	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	0	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,053.00000	2,123	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			4.00000	4	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,079.00000	1,145	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			30.00000	25	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call			0.00000	0	36.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put			7,952.00000	7,880	36.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call			3,999.00000	4,070	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put			0.00000	0	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call			0.00000	0	36.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put			8,002.00000	7,930	36.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Call			4,099.00000	4,170	33.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.50	Put			0.00000	0	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Call			0.00000	0	36.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Put			7,902.00000	7,830	36.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Call			4,149.00000	4,220	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Put			0.00000	0	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,149.00000	3,220	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			0.00000	0	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,152.00000	2,223	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			3.00000	3	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,174.00000	1,241	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			25.00000	21	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Call			0.00000	0	36.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Put			7,852.00000	7,780	36.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Call			3,849.00000	3,920	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Put			0.00000	0	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Call			1.00000	1	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Put			6,152.00000	6,081	33.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Call			0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Put			8,151.00000	8,080	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Call			3,649.00000	3,720	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Put			0.00000	0	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,650.00000	2,721	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			1.00000	1	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,658.00000	1,728	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			9.00000	8	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			742.00000	797	18.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			93.00000	77	18.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Call			0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Put			8,351.00000	8,280	36.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.80350		7.72790		19.61	483,817.00	62	19,847.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			774.00000	823	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			196.00000	170	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			457.00000	489	19.52	0.00	0	233.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			479.00000	436	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			438.00000	468	19.61	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			510.00000	464	19.61	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			173.00000	184	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,445.00000	1,380	23.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			499.00000	535	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			421.00000	382	19.32	0.00	0	100.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			476.00000	512	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			449.00000	408	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			438.00000	468	19.62	0.00	0	21,895.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			510.00000	464	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			711.00000	758	18.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.25	Put		233.00000	204	18.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		403.00000	430	19.95	0.00	0	55.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		575.00000	527	19.95	0.00	0	20.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		371.00000	396	20.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		643.00000	592	20.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		571.00000	612	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		343.00000	308	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		315.00000	336	20.94	0.00	0	139.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		787.00000	733	20.94	0.00	0	4.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		146.00000	155	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,669.00000	1,602	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		303.00000	323	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		825.00000	769	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,228.00000	4,304	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		652.00000	696	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		275.00000	243	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		356.00000	380	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		678.00000	626	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		342.00000	365	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		714.00000	661	20.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		28.00000	28	31.13	0.00	0	26,796.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		4,450.00000	4,375	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		133.00000	141	24.92	0.00	0	3,182.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,805.00000	1,738	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		742.00000	790	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		214.00000	187	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		420.00000	448	19.78	0.00	0	450.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		542.00000	495	19.78	0.00	0	430.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		206.00000	220	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		1,228.00000	1,166	22.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		192.00000	204	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		1,314.00000	1,251	23.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		214.00000	228	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		1,186.00000	1,124	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		911.00000	966	17.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		133.00000	112	17.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		522.00000	560	19.23	0.00	0	390.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		394.00000	356	19.23	0.00	0	130.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		249.00000	265	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		1,021.00000	962	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		807.00000	857	18.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		179.00000	154	18.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		476.00000	512	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		449.00000	408	19.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.10	Call			162.00000	172	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,534.00000	1,468	23.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			386.00000	413	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			608.00000	559	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			291.00000	310	21.27	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			863.00000	807	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			386.00000	413	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			608.00000	559	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			13.00000	11	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,685.00000	5,607	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			0.00000	0	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,772.00000	9,697	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			91.00000	98	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,364.00000	2,294	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			269.00000	287	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			941.00000	883	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			328.00000	350	20.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			750.00000	696	20.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			280.00000	298	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			902.00000	845	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			231.00000	246	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,103.00000	1,042	22.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			259.00000	276	21.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			981.00000	922	21.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			239.00000	255	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			1,062.00000	1,002	22.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			222.00000	237	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,144.00000	1,083	22.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			151.00000	161	24.25	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,623.00000	1,557	24.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			199.00000	212	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,271.00000	1,208	22.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			185.00000	197	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,357.00000	1,294	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			167.00000	178	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,489.00000	1,424	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			156.00000	166	24.09	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,578.00000	1,512	24.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			179.00000	190	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,401.00000	1,337	23.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			125.00000	133	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,897.00000	1,829	25.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			115.00000	121	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			2,037.00000	1,968	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			122.00000	129	25.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,944.00000	1,875	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			108.00000	115	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			2,130.00000	2,061	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			118.00000	125	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,990.00000	1,922	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			32.00000	34	31.03	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,204.00000	4,131	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			111.00000	118	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			2,084.00000	2,014	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			83.00000	89	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,505.00000	2,435	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			72.00000	76	27.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,744.00000	2,673	27.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			81.00000	86	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,553.00000	2,482	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			89.00000	95	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,411.00000	2,341	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			133.00000	141	24.92	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,805.00000	1,738	24.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			104.00000	112	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,176.00000	2,108	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			98.00000	104	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,270.00000	2,201	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			86.00000	92	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,458.00000	2,388	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			76.00000	81	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,648.00000	2,577	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			23.00000	23	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,696.00000	4,620	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			101.00000	108	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,223.00000	2,154	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			94.00000	101	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,317.00000	2,247	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			78.00000	83	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,600.00000	2,530	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			74.00000	78	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,696.00000	2,625	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			23.00000	22	31.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,745.00000	4,669	31.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			98.00000	104	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,270.00000	2,201	26.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			76.00000	81	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,648.00000	2,577	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			67.00000	72	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,840.00000	2,768	27.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.60	Call			21.00000	20	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,893.00000	4,816	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			89.00000	95	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,411.00000	2,341	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			74.00000	78	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,696.00000	2,625	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			69.00000	74	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,792.00000	2,720	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			66.00000	70	28.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,888.00000	2,816	28.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			62.00000	66	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,984.00000	2,912	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			19.00000	18	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			5,041.00000	4,964	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			101.00000	108	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,223.00000	2,154	26.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			21.00000	21	31.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,844.00000	4,767	31.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			129.00000	137	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,851.00000	1,783	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			94.00000	101	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,317.00000	2,247	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			104.00000	112	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,176.00000	2,108	26.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			27.00000	27	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,499.00000	4,424	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			137.00000	146	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,759.00000	1,692	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			129.00000	137	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,851.00000	1,783	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			26.00000	26	31.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,548.00000	4,473	31.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			142.00000	150	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,714.00000	1,647	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			3,978.00000	4,054	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	1	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,484.00000	2,559	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			6.00000	5	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,063.00000	1,126	17.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			86.00000	72	17.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			45.00000	48	29.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,567.00000	3,494	29.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			6.00000	6	31.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,529.00000	6,452	31.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			1.00000	2	32.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.75	Put			8,023.00000	7,948	32.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			2,732.00000	2,807	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			4.00000	4	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,281.00000	1,350	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			53.00000	46	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			51.00000	54	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			3,323.00000	3,251	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			22.00000	21	31.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,794.00000	4,718	31.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			8.00000	7	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			6,280.00000	6,203	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			2.00000	2	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,774.00000	7,699	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			122.00000	129	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,944.00000	1,875	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			33.00000	35	31.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			4,155.00000	4,082	31.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,533.00000	2,609	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			5.00000	5	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			1,558.00000	1,630	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			30.00000	26	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			46.00000	49	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,519.00000	3,445	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			15.00000	13	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,487.00000	5,409	31.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			1,748.00000	1,821	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			20.00000	18	19.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			876.00000	929	18.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			148.00000	125	18.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			30.00000	32	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			4,302.00000	4,228	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			16.00000	15	31.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			5,288.00000	5,211	31.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			43.00000	45	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,665.00000	3,592	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			24.00000	24	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,646.00000	4,571	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			13.00000	11	31.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,635.00000	5,558	31.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,782.00000	2,857	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	4	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,796.00000	1,869	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			18.00000	16	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			41.00000	43	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,763.00000	3,690	30.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.45	Call		13.00000	10	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,735.00000	5,657	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,632.00000	2,708	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		5.00000	4	24.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,653.00000	1,725	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		25.00000	22	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		64.00000	68	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,936.00000	2,864	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		39.00000	40	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,911.00000	3,837	30.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		12.00000	9	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,884.00000	5,806	31.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,583.00000	2,658	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		5.00000	5	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,605.00000	1,677	19.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		27.00000	24	19.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		38.00000	39	30.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,960.00000	3,886	30.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		20.00000	19	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,942.00000	4,866	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		11.00000	9	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,933.00000	5,855	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		60.00000	64	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		3,032.00000	2,960	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		37.00000	38	30.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		4,009.00000	3,935	30.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		20.00000	18	31.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,992.00000	4,915	31.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		11.00000	9	31.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,983.00000	5,905	31.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		40.00000	42	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,812.00000	3,739	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		12.00000	10	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,784.00000	5,707	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		2,831.00000	2,907	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		3.00000	3	25.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		1,844.00000	1,918	20.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		16.00000	14	20.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		948.00000	1,004	17.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		120.00000	100	17.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		72.00000	76	27.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,744.00000	2,673	27.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		42.00000	44	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,714.00000	3,641	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		2,881.00000	2,957	25.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.85	Put		3.00000	3	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		1,893.00000	1,966	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		15.00000	13	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		986.00000	1,043	17.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		108.00000	89	17.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		2,931.00000	3,006	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		3.00000	3	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		1,941.00000	2,015	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		13.00000	12	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,024.00000	1,082	17.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		96.00000	79	17.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		44.00000	46	29.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,616.00000	3,543	29.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		25.00000	25	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,597.00000	4,522	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		14.00000	12	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,586.00000	5,508	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,080.00000	3,156	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		2.00000	2	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,088.00000	2,163	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		10.00000	9	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,147.00000	1,214	18.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		69.00000	61	18.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		48.00000	50	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,470.00000	3,397	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		15.00000	13	31.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,437.00000	5,360	31.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,130.00000	3,206	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		2.00000	2	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,137.00000	2,212	21.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		9.00000	9	21.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,191.00000	1,259	18.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		64.00000	56	18.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		49.00000	51	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,421.00000	3,348	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		28.00000	29	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		4,401.00000	4,326	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		15.00000	14	31.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		5,387.00000	5,310	31.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,180.00000	3,256	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		2.00000	2	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,187.00000	2,262	21.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		9.00000	8	21.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,236.00000	1,304	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		58.00000	51	18.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.55	Call			546.00000	585	19.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			368.00000	332	19.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			50.00000	53	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,372.00000	3,299	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			29.00000	30	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,351.00000	4,277	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			16.00000	14	31.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,338.00000	5,261	31.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,230.00000	3,305	27.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			2.00000	2	27.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,236.00000	2,311	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			8.00000	8	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,030.00000	3,106	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			3.00000	2	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,039.00000	2,114	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			11.00000	10	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,104.00000	1,170	17.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			76.00000	66	17.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			5.00000	5	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,777.00000	6,701	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			39.00000	41	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,861.00000	3,788	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			5.00000	4	31.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,827.00000	6,751	31.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			5.00000	4	31.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,877.00000	6,801	31.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,429.00000	3,505	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			1.00000	1	28.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,434.00000	2,509	23.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			6.00000	6	23.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,464.00000	1,535	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			37.00000	32	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			681.00000	727	18.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			253.00000	223	18.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			18.00000	17	31.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			5,090.00000	5,014	31.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			6.00000	5	31.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,578.00000	6,502	31.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,479.00000	3,555	29.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			1.00000	1	29.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,511.00000	1,583	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			33.00000	29	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			1.00000	1	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,523.00000	8,448	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,379.00000	3,455	28.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.35	Put		2.00000	2	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		2,384.00000	2,460	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		7.00000	6	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		1,418.00000	1,489	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		40.00000	35	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		6.00000	5	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		6,628.00000	6,552	31.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		1.00000	1	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		8,623.00000	8,548	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		3,280.00000	3,355	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		2.00000	2	28.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		2,285.00000	2,361	22.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		8.00000	7	22.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		1,326.00000	1,396	18.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		48.00000	42	18.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		597.00000	639	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		320.00000	285	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		5.00000	5	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,727.00000	6,651	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		1.00000	1	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,723.00000	8,647	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		1.00000	1	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,823.00000	8,747	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		1.00000	1	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,773.00000	8,697	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		60.00000	64	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		3,032.00000	2,960	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		20.00000	18	31.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,992.00000	4,915	31.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		4.00000	4	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,976.00000	6,900	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		1.00000	1	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,973.00000	8,897	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		4.00000	4	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,976.00000	6,900	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		2,981.00000	3,056	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		3.00000	3	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		1,990.00000	2,064	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		12.00000	11	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		59.00000	62	28.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		3,081.00000	3,009	28.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		4.00000	4	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		7,026.00000	6,950	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		1.00000	1	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		9,023.00000	8,947	32.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.80	Call			57.00000	60	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			3,129.00000	3,057	28.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			4.00000	4	31.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			7,076.00000	7,000	31.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			1.00000	1	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			9,073.00000	8,997	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			1.00000	1	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,873.00000	8,797	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			1.00000	1	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,573.00000	8,498	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,529.00000	3,605	29.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			1.00000	1	29.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			7.00000	6	31.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,479.00000	6,402	31.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			1.00000	1	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,473.00000	8,398	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,579.00000	3,655	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			1.00000	1	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			7.00000	6	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,429.00000	6,353	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			1.00000	1	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,423.00000	8,348	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,679.00000	3,754	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	1	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,682.00000	2,758	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			4.00000	4	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			1,700.00000	1,773	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			22.00000	20	19.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			841.00000	893	18.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			163.00000	139	18.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			8.00000	7	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,330.00000	6,253	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			1.00000	1	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,323.00000	8,248	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,729.00000	3,804	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	1	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			1.00000	1	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,273.00000	8,198	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,829.00000	3,904	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	31.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			9.00000	7	31.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,181.00000	6,104	31.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			1.00000	1	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,173.00000	8,098	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,879.00000	3,954	31.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.85	Put		1.00000	1	31.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call		9.00000	8	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put		6,132.00000	6,054	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call		1.00000	2	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put		8,123.00000	8,048	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call		3,779.00000	3,854	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put		1.00000	1	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		2,782.00000	2,857	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		4.00000	4	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		1,796.00000	1,869	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		18.00000	16	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		911.00000	966	17.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		133.00000	112	17.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call		31.00000	33	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put		4,253.00000	4,179	31.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call		9.00000	7	31.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put		6,231.00000	6,154	31.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call		1.00000	1	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put		8,223.00000	8,148	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call		3,929.00000	4,004	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put		1.00000	1	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		2,931.00000	3,006	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		3.00000	3	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		1,941.00000	2,015	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		13.00000	12	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,024.00000	1,082	17.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		96.00000	79	17.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call		35.00000	37	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put		4,107.00000	4,033	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call		10.00000	8	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put		6,082.00000	6,005	31.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call		1.00000	2	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put		8,073.00000	7,998	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call		36.00000	38	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put		4,058.00000	3,984	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call		10.00000	8	31.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put		6,033.00000	5,955	31.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call		4,028.00000	4,104	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Put		1.00000	0	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,030.00000	3,106	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	2	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,039.00000	2,114	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		11.00000	10	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,104.00000	1,170	17.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		76.00000	66	17.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.70	Call		1.00000	2	32.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		7,974.00000	7,898	32.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Call		4,078.00000	4,154	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Put		0.00000	0	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Call		1.00000	2	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Put		7,924.00000	7,848	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Call		4,128.00000	4,204	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Put		0.00000	0	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Call		2.00000	2	32.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Put		7,874.00000	7,798	32.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Call		3,629.00000	3,705	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Put		1.00000	1	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Call		7.00000	6	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Put		6,380.00000	6,303	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Call		1.00000	1	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Put		8,373.00000	8,298	32.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.93850	7.85880		19.81	0.00	0	1,095.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		574.00000	607	19.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		565.00000	519	19.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		594.00000	629	19.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		535.00000	490	19.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		574.00000	607	19.58	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		565.00000	519	19.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		536.00000	566	19.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		628.00000	578	19.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		502.00000	530	20.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		693.00000	641	20.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		485.00000	512	20.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		727.00000	674	20.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.35	Call		413.00000	435	20.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.35	Put		904.00000	847	20.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		400.00000	421	21.06	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		941.00000	883	21.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.20	Call		455.00000	480	20.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.20	Put		796.00000	741	20.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		440.00000	464	20.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		831.00000	776	20.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		470.00000	496	20.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		761.00000	707	20.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Call		519.00000	548	19.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Put		660.00000	609	19.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		555.00000	587	19.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		596.00000	548	19.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Call		637.00000	674	19.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Put		479.00000	436	19.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	7.75	Call			615.00000	651	19.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Put			507.00000	463	19.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call			426.00000	449	20.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put			867.00000	811	20.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call			3,462.00000	3,542	26.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put			3.00000	4	26.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call			2,470.00000	2,550	21.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put			11.00000	12	21.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call			1,517.00000	1,590	17.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put			58.00000	51	17.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call			786.00000	830	18.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put			327.00000	292	18.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call			136.00000	142	26.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put			2,677.00000	2,603	26.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call			59.00000	61	30.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put			4,600.00000	4,522	30.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call			27.00000	22	31.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put			6,568.00000	6,484	31.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call			11.00000	3	29.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put			8,552.00000	8,465	29.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call			3,611.00000	3,691	27.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put			3.00000	3	27.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call			2,618.00000	2,699	22.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put			9.00000	10	22.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call			1,652.00000	1,726	18.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put			43.00000	38	18.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call			872.00000	920	18.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put			263.00000	231	18.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call			146.00000	153	25.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put			2,537.00000	2,464	25.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call			63.00000	65	30.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,454.00000	4,376	30.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			29.00000	25	31.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			6,420.00000	6,337	31.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			12.00000	4	29.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			8,403.00000	8,315	29.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			3,562.00000	3,642	27.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			3.00000	3	27.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			2,569.00000	2,649	21.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			10.00000	11	21.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			1,606.00000	1,680	18.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			48.00000	42	18.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			842.00000	889	18.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			284.00000	251	18.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			142.00000	149	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 13/09/2010 Currency Future	10.30	Put		2,584.00000	2,510	26.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		61.00000	63	30.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,503.00000	4,425	30.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		28.00000	24	31.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,469.00000	6,386	31.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		11.00000	3	29.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,452.00000	8,365	29.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,711.00000	3,791	27.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		2.00000	2	27.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,717.00000	2,798	22.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		9.00000	9	22.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		1,743.00000	1,819	18.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		35.00000	31	18.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		933.00000	984	17.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		225.00000	195	17.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		153.00000	161	25.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,445.00000	2,372	25.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call		65.00000	68	29.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		4,357.00000	4,279	29.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call		30.00000	28	32.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put		6,321.00000	6,239	32.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		12.00000	4	29.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		8,303.00000	8,215	29.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call		3,761.00000	3,841	28.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put		2.00000	2	28.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call		2,767.00000	2,847	23.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put		8.00000	9	23.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call		1,790.00000	1,866	18.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put		31.00000	27	18.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call		965.00000	1,017	17.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put		207.00000	179	17.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call		157.00000	165	25.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put		2,399.00000	2,326	25.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call		67.00000	69	29.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put		4,308.00000	4,231	29.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call		31.00000	29	32.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put		6,272.00000	6,191	32.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call		13.00000	4	29.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put		8,254.00000	8,165	29.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call		3,811.00000	3,891	28.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put		2.00000	2	28.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call		2,817.00000	2,897	23.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put		8.00000	8	23.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call		1,836.00000	1,913	18.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put		28.00000	24	18.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	7.05	Call			998.00000	1,052	17.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			190.00000	163	17.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			161.00000	169	25.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,353.00000	2,281	25.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			68.00000	71	29.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,260.00000	4,182	29.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			31.00000	30	32.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			6,223.00000	6,142	32.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			13.00000	4	29.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			8,204.00000	8,116	29.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			3,910.00000	3,990	28.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			2.00000	2	28.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			2,916.00000	2,996	23.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			7.00000	7	23.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			1,931.00000	2,008	18.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			22.00000	19	18.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,067.00000	1,123	17.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put			158.00000	134	17.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			170.00000	178	25.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,261.00000	2,190	25.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			71.00000	74	29.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			4,163.00000	4,086	29.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			33.00000	33	32.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			6,124.00000	6,045	32.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			14.00000	4	29.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			8,105.00000	8,016	29.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			3,960.00000	4,040	28.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			2.00000	1	28.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			2,965.00000	3,045	24.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			7.00000	7	24.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			1,978.00000	2,057	18.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			19.00000	19	18.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,103.00000	1,163	17.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			144.00000	124	17.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			175.00000	183	25.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,216.00000	2,144	25.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			73.00000	76	29.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			4,114.00000	4,037	29.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			34.00000	34	32.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			6,075.00000	5,995	32.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			14.00000	5	29.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			8,055.00000	7,966	29.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,060.00000	4,140	28.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	1	28.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,065.00000	3,145	24.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	4.80	Put		6.00000	6	24.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call		2,075.00000	2,155	19.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put		16.00000	17	19.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call		1,179.00000	1,244	17.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put		120.00000	105	17.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call		183.00000	191	24.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put		2,125.00000	2,053	24.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call		76.00000	78	29.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put		4,017.00000	3,940	29.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call		35.00000	35	32.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put		5,976.00000	5,896	32.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call		15.00000	5	29.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put		7,956.00000	7,867	29.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call		4,010.00000	4,090	28.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put		1.00000	1	28.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call		3,015.00000	3,095	24.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put		6.00000	7	24.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Call		2,026.00000	2,106	18.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		17.00000	18	18.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,139.00000	1,203	17.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		130.00000	115	17.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		179.00000	187	25.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		2,170.00000	2,098	25.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		75.00000	77	29.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		4,066.00000	3,988	29.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		35.00000	34	32.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		6,026.00000	5,946	32.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		14.00000	5	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		8,006.00000	7,916	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Call		4,110.00000	4,189	28.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Put		1.00000	1	28.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Call		3,114.00000	3,194	24.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Put		5.00000	6	24.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Call		2,124.00000	2,205	19.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Put		16.00000	16	19.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Call		1,219.00000	1,285	17.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Put		110.00000	97	17.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Call		188.00000	196	24.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Put		2,079.00000	2,008	24.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Call		77.00000	80	29.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Put		3,969.00000	3,891	29.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Call		36.00000	36	32.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Put		5,927.00000	5,847	32.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Call		15.00000	6	29.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Put		7,906.00000	7,817	29.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	3.70	Call			4,160.00000	4,239	28.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Put			1.00000	1	28.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Call			3,164.00000	3,244	25.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Put			5.00000	5	25.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Call			2,174.00000	2,254	19.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Put			15.00000	15	19.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Call			1,260.00000	1,327	17.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Put			101.00000	89	17.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Call			192.00000	201	24.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Put			2,034.00000	1,962	24.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Call			79.00000	81	29.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Put			3,920.00000	3,843	29.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Call			36.00000	36	31.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Put			5,877.00000	5,798	31.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Call			15.00000	6	29.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Put			7,857.00000	7,767	29.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Call			3,861.00000	3,940	28.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Put			2.00000	2	28.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Call			2,866.00000	2,946	23.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Put			7.00000	8	23.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Call			1,883.00000	1,960	18.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Put			25.00000	22	18.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Call			1,032.00000	1,087	17.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Put			173.00000	148	17.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Call			166.00000	174	25.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Put			2,307.00000	2,235	25.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Call			70.00000	73	29.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Put			4,211.00000	4,134	29.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Call			32.00000	32	32.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Put			6,173.00000	6,093	32.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Call			13.00000	4	29.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Put			8,154.00000	8,066	29.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.20	Call			3,661.00000	3,741	27.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.20	Put			2.00000	3	27.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.20	Call			2,668.00000	2,748	22.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.20	Put			9.00000	10	22.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.20	Call			1,697.00000	1,773	18.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.20	Put			38.00000	34	18.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.20	Call			902.00000	951	18.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.20	Put			243.00000	213	18.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.20	Call			150.00000	157	25.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.20	Put			2,491.00000	2,418	25.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.20	Call			64.00000	66	29.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.20	Put			4,405.00000	4,328	29.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.20	Call			29.00000	27	31.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	14.20	Put		6,371.00000	6,288	31.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.20	Call		12.00000	4	29.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.20	Put		8,353.00000	8,265	29.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.35	Call		3,512.00000	3,592	26.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.35	Put		3.00000	3	26.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.35	Call		2,519.00000	2,600	21.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.35	Put		10.00000	11	21.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.35	Call		1,561.00000	1,635	17.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.35	Put		53.00000	46	17.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.35	Call		814.00000	859	18.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.35	Put		305.00000	271	18.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.35	Call		139.00000	145	26.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.35	Put		2,630.00000	2,557	26.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.35	Call		60.00000	62	30.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.35	Put		4,551.00000	4,474	30.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.35	Call		27.00000	23	31.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.35	Put		6,519.00000	6,435	31.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.35	Call		11.00000	3	29.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.35	Put		8,502.00000	8,415	29.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.06600	7.98490		17.80	0.00	0	416.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		656.00000	701	20.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		672.00000	635	20.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Call		696.00000	742	19.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Put		611.00000	576	19.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		676.00000	721	19.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		641.00000	605	19.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		638.00000	682	20.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		703.00000	666	20.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		603.00000	645	20.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		768.00000	729	20.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		571.00000	610	20.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		836.00000	794	20.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		512.00000	547	21.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		977.00000	931	21.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		498.00000	533	21.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		1,013.00000	967	21.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Call		540.00000	577	20.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Put		905.00000	861	20.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Call		716.00000	763	19.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Put		581.00000	547	19.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		587.00000	627	20.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		802.00000	761	20.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		555.00000	593	20.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		870.00000	827	20.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		620.00000	663	20.30	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 13/12/2010 Currency Future	8.10	Put		735.00000	697	20.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		485.00000	519	21.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		1,050.00000	1,003	21.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		473.00000	505	21.50	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,088.00000	1,039	21.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		526.00000	562	21.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		941.00000	896	21.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,492.00000	3,573	25.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		7.00000	7	25.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,506.00000	2,586	20.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		21.00000	20	20.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,574.00000	1,647	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		89.00000	81	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		880.00000	933	18.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		395.00000	367	18.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		201.00000	212	25.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,716.00000	2,646	25.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		102.00000	107	29.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,617.00000	4,541	29.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		57.00000	59	32.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,572.00000	6,493	32.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		30.00000	27	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,545.00000	8,461	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,591.00000	3,672	25.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		7.00000	6	25.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,604.00000	2,684	20.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		19.00000	18	20.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		1,659.00000	1,733	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		74.00000	67	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		933.00000	988	18.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		348.00000	322	18.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		210.00000	220	25.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,625.00000	2,554	25.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		105.00000	110	29.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,520.00000	4,444	29.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call		58.00000	61	32.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,473.00000	6,395	32.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		31.00000	28	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,446.00000	8,362	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,542.00000	3,623	25.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		7.00000	7	25.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		2,555.00000	2,635	20.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		20.00000	19	20.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		1,616.00000	1,690	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		81.00000	74	17.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	7.45	Call			906.00000	960	18.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			371.00000	344	18.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			205.00000	216	25.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,670.00000	2,600	25.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			103.00000	108	29.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,568.00000	4,492	29.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			57.00000	60	32.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,523.00000	6,444	32.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			31.00000	27	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,496.00000	8,411	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,740.00000	3,821	26.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			5.00000	5	26.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,751.00000	2,832	21.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			16.00000	16	21.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			1,791.00000	1,867	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put			56.00000	51	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call			1,019.00000	1,077	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put			284.00000	261	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call			223.00000	233	25.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put			2,488.00000	2,417	25.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call			110.00000	115	29.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put			4,376.00000	4,299	29.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call			61.00000	64	32.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put			6,326.00000	6,248	32.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call			33.00000	30	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put			8,298.00000	8,214	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call			3,790.00000	3,871	26.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put			5.00000	5	26.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call			2,801.00000	2,881	21.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put			16.00000	15	21.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call			1,836.00000	1,912	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put			51.00000	46	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call			1,049.00000	1,108	18.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put			264.00000	242	18.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call			228.00000	238	25.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put			2,443.00000	2,372	25.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call			112.00000	117	29.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put			4,327.00000	4,251	29.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call			62.00000	64	31.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put			6,277.00000	6,198	31.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call			34.00000	31	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put			8,249.00000	8,165	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call			3,840.00000	3,921	26.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put			5.00000	5	26.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call			2,850.00000	2,930	22.08	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 13/12/2010 Currency Future	5.15	Put		15.00000	14	22.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		1,881.00000	1,957	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		46.00000	41	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,080.00000	1,140	18.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		245.00000	224	18.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		233.00000	243	25.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,398.00000	2,327	25.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		114.00000	118	28.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,279.00000	4,202	28.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		63.00000	65	31.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,228.00000	6,149	31.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		35.00000	31	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,200.00000	8,115	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call		3,889.00000	3,970	27.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put		5.00000	4	27.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call		2,899.00000	2,979	22.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put		14.00000	13	22.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call		1,926.00000	2,003	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put		42.00000	37	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		1,112.00000	1,173	17.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		227.00000	207	17.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		238.00000	248	24.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		2,353.00000	2,282	24.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		116.00000	120	28.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		4,231.00000	4,154	28.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		64.00000	66	31.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		6,179.00000	6,100	31.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		36.00000	32	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		8,151.00000	8,066	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		3,939.00000	4,020	27.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		4.00000	4	27.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		2,948.00000	3,029	22.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		13.00000	13	22.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		1,972.00000	2,050	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		37.00000	34	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call		1,144.00000	1,206	17.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put		209.00000	190	17.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call		243.00000	253	24.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put		2,308.00000	2,237	24.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call		118.00000	122	28.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put		4,183.00000	4,106	28.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call		65.00000	67	31.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put		6,130.00000	6,051	31.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call		36.00000	33	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put		8,101.00000	8,017	33.04	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 13/12/2010 Currency Future	4.00	Call			3,989.00000	4,070	27.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			4.00000	4	27.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			2,998.00000	3,078	22.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			13.00000	12	22.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			2,019.00000	2,098	18.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			34.00000	32	18.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,178.00000	1,243	17.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			193.00000	177	17.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			248.00000	258	24.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,264.00000	2,192	24.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			120.00000	124	28.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			4,136.00000	4,058	28.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			66.00000	68	31.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put			6,081.00000	6,002	31.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call			37.00000	33	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put			8,052.00000	7,967	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call			4,038.00000	4,120	27.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put			3.00000	4	27.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call			3,047.00000	3,128	23.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put			12.00000	12	23.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call			2,067.00000	2,147	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put			32.00000	31	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call			1,215.00000	1,281	17.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put			180.00000	165	17.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call			253.00000	264	24.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put			2,218.00000	2,148	24.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call			122.00000	126	28.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put			4,087.00000	4,010	28.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call			67.00000	69	31.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put			6,032.00000	5,953	31.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call			38.00000	34	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put			8,003.00000	7,918	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call			3,691.00000	3,772	26.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put			6.00000	6	26.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call			2,702.00000	2,782	21.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put			17.00000	16	21.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call			1,747.00000	1,822	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put			62.00000	56	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call			989.00000	1,046	18.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put			304.00000	280	18.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call			218.00000	229	25.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put			2,534.00000	2,463	25.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call			109.00000	113	29.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put			4,424.00000	4,347	29.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call			60.00000	63	32.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	14.30	Put		6,375.00000	6,297	32.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		33.00000	29	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		8,348.00000	8,263	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Call		4,088.00000	4,169	28.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Put		3.00000	3	28.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Call		3,096.00000	3,177	23.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Put		11.00000	11	23.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Call		2,116.00000	2,195	18.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Put		31.00000	29	18.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Call		1,252.00000	1,319	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Put		167.00000	153	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Call		258.00000	270	24.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Put		2,174.00000	2,104	24.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Call		124.00000	128	28.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Put		4,039.00000	3,962	28.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Call		68.00000	70	31.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Put		5,983.00000	5,904	31.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Call		38.00000	35	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Put		7,953.00000	7,869	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Call		4,137.00000	4,219	28.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Put		3.00000	3	28.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Call		3,146.00000	3,226	23.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Put		11.00000	10	23.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Call		2,164.00000	2,244	18.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Put		29.00000	28	18.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Call		1,291.00000	1,358	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Put		156.00000	142	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Call		264.00000	276	24.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Put		2,129.00000	2,060	24.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Call		126.00000	131	28.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Put		3,991.00000	3,915	28.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Call		69.00000	71	31.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Put		5,934.00000	5,855	31.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Call		39.00000	36	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Put		7,904.00000	7,820	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Call		3,641.00000	3,722	25.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Put		6.00000	6	25.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Call		2,653.00000	2,733	21.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Put		18.00000	17	21.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Call		1,703.00000	1,777	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Put		68.00000	61	17.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Call		961.00000	1,017	18.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Put		326.00000	301	18.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Call		214.00000	224	25.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Put		2,579.00000	2,508	25.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	12.35	Call		107.00000	111	29.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.35	Put		4,472.00000	4,395	29.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Call		59.00000	62	32.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Put		6,424.00000	6,346	32.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Call		32.00000	28	33.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Put		8,397.00000	8,312	33.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.54390	12.36970		18.84	1,455,092.40	116	39,404.00
£ / R On 14/12/2009 Currency Future	12.35	Call		283.00000	388	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		263.00000	195	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		311.00000	421	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		241.00000	177	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		243.00000	327	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		323.00000	233	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		209.00000	272	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		389.00000	278	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		225.00000	299	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		356.00000	255	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		167.00000	217	19.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		497.00000	373	19.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		154.00000	201	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		535.00000	407	19.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		115.00000	149	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		695.00000	555	20.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		107.00000	138	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		737.00000	594	21.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		4,770.00000	4,944	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		133.00000	173	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		613.00000	479	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		194.00000	252	19.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		424.00000	308	19.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		262.00000	357	19.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		292.00000	213	19.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		371.00000	490	19.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		201.00000	146	19.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		403.00000	526	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		184.00000	132	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		544.00000	681	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		125.00000	87	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		702.00000	849	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		82.00000	56	21.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		661.00000	806	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		92.00000	62	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		786.00000	938	21.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.65	Put			66.00000	44	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call			582.00000	722	20.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put			113.00000	78	20.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			507.00000	641	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			138.00000	97	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			340.00000	455	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			221.00000	161	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			180.00000	234	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			460.00000	340	19.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			123.00000	160	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			654.00000	516	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			99.00000	128	21.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			779.00000	634	21.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			86.00000	111	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			866.00000	717	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			70.00000	89	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			1,000.00000	845	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			50.00000	63	24.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,230.00000	1,069	24.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			47.00000	59	24.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,277.00000	1,115	24.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			44.00000	55	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,324.00000	1,161	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			47.00000	59	24.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,277.00000	1,115	24.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			41.00000	52	24.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,372.00000	1,208	24.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			39.00000	48	25.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,419.00000	1,255	25.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			32.00000	40	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,563.00000	1,396	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			34.00000	43	25.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,515.00000	1,349	25.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			61.00000	77	23.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,091.00000	933	23.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			80.00000	103	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			910.00000	759	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			57.00000	72	23.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,137.00000	978	23.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			44.00000	55	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,324.00000	1,161	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			36.00000	45	25.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,467.00000	1,302	25.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			34.00000	43	25.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,515.00000	1,349	25.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.75	Call			39.00000	48	25.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,419.00000	1,255	25.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			53.00000	67	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,184.00000	1,023	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			61.00000	77	23.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,091.00000	933	23.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			65.00000	83	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,045.00000	889	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			80.00000	103	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			910.00000	759	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			86.00000	111	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			866.00000	717	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			92.00000	119	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			823.00000	675	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			41.00000	52	24.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,372.00000	1,208	24.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			57.00000	72	23.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,137.00000	978	23.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			92.00000	119	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			823.00000	675	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			47.00000	59	24.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,277.00000	1,115	24.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			21.00000	25	28.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,951.00000	1,781	28.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			29.00000	36	26.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,659.00000	1,492	26.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			27.00000	33	26.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,708.00000	1,540	26.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			27.00000	33	26.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,708.00000	1,540	26.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			26.00000	32	26.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,756.00000	1,588	26.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			22.00000	27	27.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,902.00000	1,733	27.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			17.00000	22	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,098.00000	1,928	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			20.00000	24	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,000.00000	1,830	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			19.00000	23	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,049.00000	1,879	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			16.00000	20	29.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,147.00000	1,977	29.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			10.00000	13	30.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,541.00000	2,369	30.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			11.00000	14	30.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.85	Put			2,491.00000	2,320	30.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			15.00000	18	29.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,245.00000	2,074	29.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			13.00000	16	29.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,343.00000	2,172	29.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			12.00000	14	30.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,442.00000	2,270	30.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			9.00000	11	31.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,640.00000	2,467	31.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			8.00000	10	31.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,739.00000	2,566	31.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			7.00000	9	31.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,838.00000	2,665	31.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			5.00000	6	33.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,235.00000	3,062	33.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			26.00000	32	26.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,756.00000	1,588	26.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			23.00000	28	27.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,853.00000	1,684	27.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			32.00000	40	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,563.00000	1,396	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			15.00000	18	29.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,245.00000	2,074	29.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			24.00000	30	27.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,805.00000	1,636	27.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			15.00000	19	29.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,196.00000	2,026	29.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			14.00000	17	29.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,294.00000	2,123	29.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			12.00000	15	30.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,393.00000	2,221	30.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			8.00000	10	31.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,788.00000	2,616	31.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			34.00000	43	25.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,515.00000	1,349	25.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			31.00000	38	26.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,611.00000	1,444	26.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			24.00000	30	27.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,805.00000	1,636	27.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			15.00000	19	29.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,196.00000	2,026	29.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			10.00000	12	30.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,590.00000	2,418	30.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			14.00000	17	29.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,294.00000	2,123	29.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.05	Call			9.00000	11	31.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,689.00000	2,517	31.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			19.00000	23	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,049.00000	1,879	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			10.00000	13	30.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,541.00000	2,369	30.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			20.00000	24	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,000.00000	1,830	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,070.00000	4,244	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			2,573.00000	2,746	34.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			3.00000	2	34.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,100.00000	1,267	23.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			31.00000	23	23.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			143.00000	186	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			574.00000	442	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			4.00000	5	34.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,434.00000	3,261	34.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			1.00000	2	40.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,932.00000	4,758	40.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			1.00000	1	45.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,431.00000	6,257	45.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			0.00000	0	50.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,931.00000	7,756	50.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,520.00000	4,694	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,021.00000	3,195	35.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			2.00000	1	35.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			1,535.00000	1,705	26.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			15.00000	11	26.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			6.00000	8	32.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,987.00000	2,814	32.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			2.00000	2	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,482.00000	4,308	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			1.00000	1	44.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,981.00000	5,807	44.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	48.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,481.00000	7,306	48.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,270.00000	3,444	35.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			1.00000	0	35.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			1,780.00000	1,952	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			10.00000	8	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			437.00000	563	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			167.00000	119	20.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			2.00000	2	37.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.60	Put			4,232.00000	4,059	37.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	1	43.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,731.00000	5,557	43.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			0.00000	0	48.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			7,231.00000	7,057	48.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			123.00000	160	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			654.00000	516	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			75.00000	96	22.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			955.00000	802	22.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			29.00000	36	26.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,659.00000	1,492	26.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			65.00000	83	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,045.00000	889	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			26.00000	32	26.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,756.00000	1,588	26.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			31.00000	38	26.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,611.00000	1,444	26.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			53.00000	67	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,184.00000	1,023	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,274.00000	2,448	32.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			5.00000	4	32.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,292.00000	1,460	24.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			22.00000	16	24.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			2.00000	2	39.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,732.00000	4,558	39.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	46.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,731.00000	6,557	46.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,730.00000	8,556	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,171.00000	3,344	35.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			1.00000	0	35.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,175.00000	2,348	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			6.00000	4	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,196.00000	1,363	24.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			26.00000	19	24.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			1.00000	2	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,832.00000	4,658	39.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	47.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,831.00000	6,657	47.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,830.00000	8,656	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			2,027.00000	2,199	30.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			7.00000	5	30.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			1,053.00000	1,219	23.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			33.00000	25	23.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.35	Call			1.00000	2	40.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			4,982.00000	4,808	40.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			0.00000	1	47.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,981.00000	6,807	47.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,980.00000	8,806	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,071.00000	3,245	35.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			1.00000	1	35.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,076.00000	2,249	30.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			7.00000	5	30.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			7.00000	8	32.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,937.00000	2,764	32.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			0.00000	1	47.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,931.00000	6,757	47.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			8,930.00000	8,756	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			2,872.00000	3,045	35.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			2.00000	1	35.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			1,878.00000	2,051	29.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			9.00000	7	29.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			917.00000	1,076	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			47.00000	32	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			6.00000	7	33.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			3,136.00000	2,963	33.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			1.00000	1	40.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			5,132.00000	4,957	40.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			0.00000	0	47.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			7,131.00000	6,957	47.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			9,130.00000	8,956	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			2,722.00000	2,896	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			2.00000	2	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			1,731.00000	1,902	28.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			11.00000	8	28.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			5.00000	6	33.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,285.00000	3,112	33.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			1.00000	1	41.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,281.00000	5,107	41.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			0.00000	0	48.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			7,281.00000	7,107	48.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,280.00000	9,106	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,672.00000	2,846	34.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			3.00000	2	34.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,682.00000	1,853	27.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.70	Put			12.00000	9	27.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			744.00000	893	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			74.00000	49	21.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			5.00000	5	33.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,335.00000	3,162	33.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			1.00000	1	41.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,331.00000	5,157	41.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	48.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,331.00000	7,157	48.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,330.00000	9,156	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,622.00000	2,796	34.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			3.00000	2	34.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,632.00000	1,803	27.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			13.00000	10	27.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			4.00000	5	34.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,385.00000	3,211	34.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			1.00000	1	41.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,381.00000	5,207	41.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	48.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,381.00000	7,207	48.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,380.00000	9,206	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,523.00000	2,696	33.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			3.00000	3	33.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			621.00000	764	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			102.00000	70	20.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			4.00000	5	34.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,484.00000	3,311	34.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	1	42.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,481.00000	5,307	42.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,480.00000	9,306	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,583.00000	1,754	27.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			14.00000	10	27.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			1.00000	1	42.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,431.00000	5,257	42.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	48.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,431.00000	7,256	48.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,430.00000	9,256	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			2,822.00000	2,996	35.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			2.00000	2	35.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			1,829.00000	2,001	28.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			9.00000	7	28.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.55	Call			873.00000	1,028	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			53.00000	34	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			5.00000	6	33.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			3,186.00000	3,012	33.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			1.00000	1	41.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			5,182.00000	5,007	41.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			0.00000	0	48.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			7,181.00000	7,007	48.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			9,180.00000	9,006	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			2,921.00000	3,095	35.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			2.00000	1	35.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			1,928.00000	2,100	29.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			8.00000	6	29.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			962.00000	1,123	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			42.00000	29	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			6.00000	7	32.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			3,086.00000	2,913	32.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			1.00000	1	40.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			5,082.00000	4,908	40.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			0.00000	0	47.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			7,081.00000	6,907	47.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			9,080.00000	8,906	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,320.00000	3,494	35.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			1.00000	0	35.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,324.00000	2,497	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			4.00000	3	32.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,340.00000	1,509	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			20.00000	15	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			472.00000	601	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			152.00000	108	20.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			9.00000	11	31.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,689.00000	2,517	31.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			2.00000	2	39.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,682.00000	4,508	39.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	46.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,681.00000	6,507	46.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,680.00000	8,506	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,370.00000	3,544	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			0.00000	0	35.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,374.00000	2,547	32.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			4.00000	3	32.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,389.00000	1,558	25.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.00	Put			19.00000	14	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			2.00000	2	38.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,632.00000	4,458	38.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	46.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,631.00000	6,457	46.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,630.00000	8,456	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,220.00000	3,394	35.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			1.00000	0	35.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,225.00000	2,398	31.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			5.00000	4	31.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,244.00000	1,412	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			24.00000	18	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			8.00000	10	31.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,788.00000	2,616	31.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			2.00000	2	39.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,782.00000	4,608	39.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	46.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,781.00000	6,607	46.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,780.00000	8,606	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,121.00000	3,294	35.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			1.00000	1	35.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,126.00000	2,298	31.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			6.00000	5	31.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,148.00000	1,315	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			28.00000	21	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			7.00000	9	32.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,887.00000	2,715	32.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			1.00000	2	39.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,882.00000	4,708	39.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			0.00000	1	47.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,881.00000	6,707	47.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,880.00000	8,706	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			2,971.00000	3,145	35.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			2.00000	1	35.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			1,977.00000	2,150	29.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			8.00000	6	29.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			1,007.00000	1,171	22.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			37.00000	27	22.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			6.00000	7	32.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			3,036.00000	2,863	32.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			1.00000	1	40.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			5,032.00000	4,858	40.56	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	19.40	Call			0.00000	0	47.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			7,031.00000	6,857	47.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			9,030.00000	8,856	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			2,772.00000	2,946	35.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			2.00000	2	35.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			829.00000	983	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			59.00000	39	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			1.00000	1	41.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			5,231.00000	5,057	41.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			9,230.00000	9,056	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			2,473.00000	2,647	33.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			4.00000	3	33.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			1,486.00000	1,656	26.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			16.00000	12	26.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			4.00000	4	34.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,534.00000	3,361	34.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	1	42.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,531.00000	5,357	42.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	49.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,531.00000	7,356	49.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,530.00000	9,356	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,420.00000	3,594	35.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			0.00000	0	35.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,423.00000	2,597	33.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			4.00000	3	33.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,437.00000	1,607	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			17.00000	13	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			2.00000	2	38.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,582.00000	4,408	38.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	1	46.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,581.00000	6,407	46.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,580.00000	8,406	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,520.00000	3,694	35.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			0.00000	0	35.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			1.00000	1	46.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,481.00000	6,307	46.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,480.00000	8,306	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,470.00000	3,644	35.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			0.00000	0	35.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			2.00000	2	38.55	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	16.90	Put			4,532.00000	4,358	38.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			1.00000	1	46.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,531.00000	6,357	46.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,530.00000	8,356	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,670.00000	3,844	35.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			0.00000	0	35.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			2.00000	2	37.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,332.00000	4,158	37.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			1.00000	1	45.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,331.00000	6,157	45.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,330.00000	8,156	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,720.00000	3,894	35.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			0.00000	0	35.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			2.00000	2	37.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put			4,282.00000	4,109	37.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call			1.00000	1	45.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put			6,281.00000	6,107	45.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put			8,281.00000	8,106	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call			3,770.00000	3,944	35.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put			0.00000	0	35.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call			1.00000	1	45.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put			6,231.00000	6,057	45.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put			8,231.00000	8,056	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call			3,820.00000	3,994	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put			0.00000	0	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call			2.00000	3	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put			4,183.00000	4,009	37.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	45.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put			6,181.00000	6,007	45.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call			0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put			8,181.00000	8,006	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call			4,020.00000	4,194	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put			0.00000	0	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call			3.00000	3	36.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put			3,983.00000	3,809	36.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call			0.00000	0	50.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put			7,981.00000	7,806	50.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call			3.00000	3	36.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put			3,933.00000	3,759	36.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call			1.00000	1	44.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put			5,931.00000	5,757	44.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	8.40	Call			3,970.00000	4,144	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put			0.00000	0	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call			3.00000	3	36.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put			4,033.00000	3,859	36.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call			1.00000	1	44.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put			6,031.00000	5,857	44.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call			0.00000	0	50.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put			8,031.00000	7,856	50.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call			4,120.00000	4,294	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put			0.00000	0	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call			3.00000	3	35.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put			3,883.00000	3,709	35.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	1	43.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put			5,881.00000	5,707	43.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call			0.00000	0	49.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put			7,881.00000	7,706	49.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call			4,370.00000	4,544	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call			4.00000	4	35.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put			3,634.00000	3,460	35.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call			1.00000	1	42.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put			5,631.00000	5,457	42.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call			0.00000	0	49.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put			7,631.00000	7,456	49.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call			4,470.00000	4,644	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call			3,920.00000	4,094	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put			0.00000	0	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call			2.00000	3	36.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put			4,083.00000	3,909	36.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call			1.00000	1	44.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put			6,081.00000	5,907	44.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call			0.00000	0	50.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put			8,081.00000	7,906	50.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call			4,170.00000	4,344	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put			0.00000	0	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call			3.00000	3	35.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put			3,833.00000	3,660	35.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call			1.00000	1	43.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put			5,831.00000	5,657	43.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call			0.00000	0	49.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put			7,831.00000	7,656	49.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call			4,420.00000	4,594	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put			0.00000	0	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call			4.00000	4	34.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.95	Put		3,584.00000	3,410	34.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call		1.00000	1	42.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put		5,581.00000	5,407	42.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call		0.00000	0	49.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put		7,581.00000	7,406	49.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Call		4,720.00000	4,894	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Call		4,570.00000	4,744	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Call		3,570.00000	3,744	35.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Put		0.00000	0	35.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Call		4,620.00000	4,794	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	0	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Call		3,620.00000	3,794	35.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Put		0.00000	0	35.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Call		4,220.00000	4,394	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Put		0.00000	0	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Call		3.00000	4	35.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Put		3,783.00000	3,610	35.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Call		1.00000	1	43.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Put		5,781.00000	5,607	43.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Call		0.00000	0	49.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Put		7,781.00000	7,606	49.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Call		3,870.00000	4,044	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Put		0.00000	0	35.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Call		2.00000	3	36.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Put		4,133.00000	3,959	36.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Call		1.00000	1	44.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Put		6,131.00000	5,957	44.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Call		0.00000	0	50.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Put		8,131.00000	7,956	50.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.75	Call		2.00000	2	37.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.75	Put		4,382.00000	4,208	37.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.75	Call		1.00000	1	45.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.75	Put		6,381.00000	6,207	45.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.75	Call		0.00000	0	50.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.75	Put		8,380.00000	8,206	50.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.75310	12.57390		17.86	0.00	0	1,793.00
£ / R On 15/03/2010 Currency Future	12.55	Call		527.00000	621	17.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		503.00000	417	17.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		550.00000	646	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		476.00000	393	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		487.00000	572	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		563.00000	469	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		450.00000	527	17.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.75	Put			626.00000	523	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			400.00000	469	18.22	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			726.00000	615	18.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			385.00000	451	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			761.00000	648	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			329.00000	386	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			905.00000	783	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			304.00000	357	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			980.00000	854	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			316.00000	371	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			942.00000	818	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			356.00000	417	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			832.00000	714	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			416.00000	487	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			692.00000	584	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			469.00000	549	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			595.00000	496	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			507.00000	596	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			533.00000	443	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			598.00000	699	17.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			424.00000	346	17.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			623.00000	727	17.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			399.00000	324	17.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			732.00000	848	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			308.00000	245	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			855.00000	981	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			231.00000	178	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			823.00000	947	16.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			249.00000	194	16.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			921.00000	1,053	16.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			197.00000	150	16.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			761.00000	880	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			288.00000	227	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			704.00000	816	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			330.00000	263	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			574.00000	672	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			450.00000	369	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			433.00000	506	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			659.00000	553	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			342.00000	401	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			868.00000	748	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			282.00000	331	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			1,058.00000	927	19.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			242.00000	284	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,218.00000	1,081	19.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.75	Call		208.00000	244	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,385.00000	1,241	20.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		201.00000	235	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,427.00000	1,282	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		194.00000	227	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,470.00000	1,324	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		187.00000	219	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,513.00000	1,366	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		174.00000	203	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		1,600.00000	1,450	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		156.00000	183	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,732.00000	1,579	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		162.00000	189	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		1,688.00000	1,536	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		1,594.00000	1,764	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		70.00000	61	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		3,436.00000	3,613	27.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		12.00000	10	27.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		224.00000	263	20.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		1,301.00000	1,160	20.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		271.00000	318	19.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		1,097.00000	965	19.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		107.00000	125	22.58	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		2,233.00000	2,072	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		251.00000	295	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		1,177.00000	1,042	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		168.00000	196	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,644.00000	1,493	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		180.00000	211	20.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,556.00000	1,408	20.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		233.00000	273	19.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		1,259.00000	1,120	19.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		261.00000	306	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		1,137.00000	1,003	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		293.00000	344	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		1,019.00000	890	19.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		216.00000	254	20.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,342.00000	1,200	20.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		3,091.00000	3,268	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		17.00000	15	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		2,116.00000	2,289	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		42.00000	36	21.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		1,184.00000	1,349	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		110.00000	96	17.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		123.00000	143	22.10	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	14.50	Put		2,049.00000	1,890	22.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		60.00000	71	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,986.00000	2,818	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		32.00000	37	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,958.00000	3,784	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		20.00000	23	27.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		4,946.00000	4,770	27.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		2,993.00000	3,169	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		19.00000	16	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		2,020.00000	2,192	21.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		46.00000	39	21.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		1,101.00000	1,260	17.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		127.00000	107	17.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		115.00000	134	22.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		2,141.00000	1,981	22.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		56.00000	66	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		3,083.00000	2,913	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		30.00000	35	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		4,056.00000	3,882	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		20.00000	22	28.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		5,046.00000	4,869	28.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		2,895.00000	3,071	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		21.00000	18	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		1,924.00000	2,096	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		50.00000	43	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		1,027.00000	1,172	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		153.00000	119	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		53.00000	62	24.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		3,179.00000	3,009	24.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		29.00000	33	26.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		4,155.00000	3,980	26.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		19.00000	21	28.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		5,145.00000	4,968	28.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		2,796.00000	2,973	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		23.00000	20	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		1,829.00000	2,000	20.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		55.00000	47	20.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		955.00000	1,090	16.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		182.00000	137	16.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		99.00000	117	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		2,325.00000	2,164	22.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		49.00000	58	24.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		3,276.00000	3,105	24.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		27.00000	32	26.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		4,254.00000	4,078	26.43	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 15/03/2010 Currency Future	17.80	Call			18.00000	20	28.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			5,244.00000	5,067	28.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,650.00000	2,826	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			26.00000	22	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,688.00000	1,858	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			64.00000	55	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			89.00000	105	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,465.00000	2,302	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			45.00000	53	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,421.00000	3,250	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			26.00000	29	26.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,402.00000	4,226	26.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			17.00000	19	28.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,393.00000	5,216	28.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			2,747.00000	2,924	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			24.00000	21	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			1,782.00000	1,953	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			58.00000	50	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			95.00000	113	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,372.00000	2,210	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			48.00000	56	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,324.00000	3,153	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			27.00000	31	26.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,303.00000	4,128	26.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			18.00000	20	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,294.00000	5,117	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,042.00000	3,218	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			18.00000	15	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,068.00000	2,241	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			44.00000	38	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,140.00000	1,305	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			116.00000	102	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			119.00000	138	22.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			2,095.00000	1,935	22.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			58.00000	69	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			3,034.00000	2,866	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			31.00000	36	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			4,007.00000	3,833	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			20.00000	23	28.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,996.00000	4,819	28.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			2,845.00000	3,022	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			22.00000	19	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			1,877.00000	2,048	20.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			53.00000	45	20.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			991.00000	1,128	16.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.75	Put			167.00000	125	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			103.00000	121	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,279.00000	2,118	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			51.00000	60	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,227.00000	3,057	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			28.00000	32	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,204.00000	4,029	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			18.00000	21	28.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			5,195.00000	5,018	28.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			2,944.00000	3,120	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			20.00000	17	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			1,972.00000	2,144	20.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			48.00000	41	20.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,064.00000	1,216	16.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			140.00000	113	16.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			111.00000	130	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,187.00000	2,026	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			55.00000	64	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,131.00000	2,961	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			30.00000	34	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			4,106.00000	3,931	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			19.00000	22	28.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			5,095.00000	4,919	28.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			2,699.00000	2,875	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			25.00000	21	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			1,735.00000	1,905	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			61.00000	52	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			887.00000	1,017	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			214.00000	164	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			92.00000	109	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,418.00000	2,256	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			46.00000	55	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,372.00000	3,201	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			26.00000	30	26.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,352.00000	4,177	26.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			17.00000	20	28.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,344.00000	5,167	28.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			216.00000	254	20.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,342.00000	1,200	20.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,288.00000	3,465	26.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			14.00000	12	26.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,309.00000	2,483	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			35.00000	30	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,364.00000	1,532	18.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			90.00000	78	18.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.30	Call			649.00000	756	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			375.00000	303	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			141.00000	164	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,867.00000	1,711	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			69.00000	82	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,795.00000	2,629	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			36.00000	42	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,762.00000	3,589	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			22.00000	25	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,748.00000	4,572	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			10.00000	11	31.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,736.00000	6,558	31.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			3.00000	4	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			8,730.00000	8,551	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,140.00000	3,317	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			16.00000	14	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,164.00000	2,338	21.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			40.00000	35	21.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			1,229.00000	1,395	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			105.00000	92	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			62.00000	74	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,939.00000	2,771	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			21.00000	24	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,897.00000	4,720	27.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			9.00000	11	31.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,885.00000	6,708	31.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			3.00000	4	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,879.00000	8,701	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			9.00000	10	31.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,985.00000	6,807	31.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			3.00000	4	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,979.00000	8,800	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			9.00000	10	32.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			7,035.00000	6,857	32.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			3.00000	3	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			9,029.00000	8,850	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			8.00000	9	32.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,184.00000	7,006	32.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			2.00000	3	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,179.00000	9,000	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			8.00000	9	32.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,284.00000	7,106	32.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			2.00000	3	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,278.00000	9,100	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			8.00000	9	32.48	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	19.90	Put			7,334.00000	7,156	32.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			2.00000	3	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			9,328.00000	9,150	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			8.00000	9	32.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,384.00000	7,206	32.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			2.00000	3	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,378.00000	9,200	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,552.00000	2,728	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			28.00000	24	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			792.00000	913	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			268.00000	210	16.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			42.00000	49	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,518.00000	3,346	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			17.00000	19	29.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,493.00000	5,316	29.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			7.00000	8	32.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,483.00000	7,305	32.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			2.00000	2	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,478.00000	9,299	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			8.00000	9	32.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			7,234.00000	7,056	32.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			2.00000	3	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			9,228.00000	9,050	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			9.00000	10	32.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			7,085.00000	6,907	32.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			3.00000	3	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			9,079.00000	8,900	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			3,189.00000	3,366	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			15.00000	13	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			2,212.00000	2,386	21.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			38.00000	33	21.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,273.00000	1,440	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			99.00000	87	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			65.00000	76	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			2,891.00000	2,723	23.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			21.00000	24	27.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,847.00000	4,671	27.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			10.00000	11	31.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			6,836.00000	6,658	31.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			3.00000	4	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			8,829.00000	8,651	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			3,337.00000	3,514	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			13.00000	11	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			2,357.00000	2,532	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			33.00000	29	22.58	0.00	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		1,410.00000	1,578	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		86.00000	75	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		676.00000	786	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		352.00000	283	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		72.00000	85	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,748.00000	2,582	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		23.00000	26	27.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,699.00000	4,523	27.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		10.00000	12	31.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		6,686.00000	6,509	31.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		4.00000	4	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		8,680.00000	8,501	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		3,386.00000	3,564	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		13.00000	11	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		2,406.00000	2,581	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		32.00000	28	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		1,455.00000	1,624	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		82.00000	71	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		74.00000	88	23.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,700.00000	2,535	23.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		23.00000	26	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		4,649.00000	4,473	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		10.00000	12	31.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		6,637.00000	6,459	31.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		4.00000	5	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		8,630.00000	8,451	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		3,239.00000	3,416	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		15.00000	12	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		2,260.00000	2,435	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		37.00000	32	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,319.00000	1,486	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		95.00000	83	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		67.00000	79	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,843.00000	2,676	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		22.00000	25	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,798.00000	4,621	27.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		10.00000	11	31.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		6,786.00000	6,608	31.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		3.00000	4	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		8,779.00000	8,601	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		9.00000	11	31.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		6,935.00000	6,757	31.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		3.00000	4	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		8,929.00000	8,751	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		2,503.00000	2,679	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 15/03/2010 Currency Future	10.10	Put		29.00000	25	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		1,548.00000	1,717	18.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		74.00000	64	18.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		41.00000	48	25.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		3,567.00000	3,395	25.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		16.00000	18	29.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		5,542.00000	5,365	29.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		7.00000	8	32.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		7,533.00000	7,355	32.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		2.00000	2	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put		9,528.00000	9,349	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		2,455.00000	2,630	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		31.00000	27	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		1,502.00000	1,670	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		78.00000	67	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		40.00000	46	25.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		3,616.00000	3,443	25.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		16.00000	18	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		5,592.00000	5,415	29.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		7.00000	8	32.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		7,583.00000	7,405	32.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		2.00000	2	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		9,578.00000	9,399	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		2,601.00000	2,776	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		27.00000	23	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		1,641.00000	1,811	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		67.00000	58	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		370.00000	433	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		796.00000	680	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		43.00000	51	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		3,470.00000	3,298	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		17.00000	19	29.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		5,443.00000	5,266	29.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		7.00000	9	32.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		7,434.00000	7,255	32.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		2.00000	3	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		9,428.00000	9,249	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		3,535.00000	3,712	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		11.00000	9	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		83.00000	98	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		2,559.00000	2,394	23.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		25.00000	28	26.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		4,501.00000	4,325	26.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		11.00000	13	31.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		6,487.00000	6,310	31.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.05	Call			4.00000	5	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,480.00000	8,302	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			77.00000	91	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			2,653.00000	2,488	23.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			23.00000	27	27.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,600.00000	4,424	27.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			11.00000	12	31.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,587.00000	6,409	31.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			4.00000	5	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,580.00000	8,402	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,485.00000	3,663	27.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			11.00000	10	27.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			80.00000	94	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,606.00000	2,441	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			24.00000	27	27.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,550.00000	4,374	27.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			11.00000	13	31.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,537.00000	6,359	31.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			4.00000	5	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,530.00000	8,352	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			3,633.00000	3,811	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			10.00000	8	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			12.00000	13	31.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,388.00000	6,210	31.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			5.00000	6	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,381.00000	8,202	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,732.00000	3,910	28.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			9.00000	7	28.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			12.00000	14	30.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,288.00000	6,111	30.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			5.00000	6	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,281.00000	8,103	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,683.00000	3,861	27.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			9.00000	8	27.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			12.00000	14	31.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,338.00000	6,161	31.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			5.00000	6	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,331.00000	8,153	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,782.00000	3,960	28.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			8.00000	7	28.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			13.00000	14	30.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			6,239.00000	6,061	30.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			5.00000	6	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			8,231.00000	8,053	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			4,030.00000	4,207	28.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	8.55	Put			6.00000	4	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call			14.00000	16	30.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put			5,990.00000	5,813	30.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call			6.00000	7	33.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put			7,982.00000	7,804	33.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call			4,079.00000	4,257	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put			6.00000	4	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call			14.00000	16	30.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put			5,940.00000	5,763	30.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call			6.00000	7	33.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put			7,932.00000	7,754	33.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call			3,980.00000	4,158	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put			7.00000	5	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call			14.00000	15	30.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put			6,040.00000	5,862	30.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call			6.00000	7	33.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put			8,032.00000	7,854	33.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call			4,129.00000	4,307	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put			5.00000	3	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call			127.00000	148	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put			2,003.00000	1,845	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call			33.00000	39	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put			3,909.00000	3,735	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call			15.00000	16	30.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put			5,891.00000	5,713	30.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call			6.00000	7	33.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put			7,882.00000	7,704	33.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call			4,377.00000	4,555	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put			3.00000	2	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call			151.00000	176	21.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put			1,777.00000	1,623	21.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call			38.00000	45	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put			3,664.00000	3,492	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call			16.00000	18	29.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put			5,642.00000	5,465	29.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call			7.00000	8	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put			7,633.00000	7,455	32.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call			4,426.00000	4,605	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put			3.00000	2	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call			3,931.00000	4,108	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put			7.00000	5	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call			13.00000	15	30.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put			6,090.00000	5,912	30.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call			6.00000	7	33.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put			8,082.00000	7,904	33.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	8.05	Call		4,526.00000	4,704	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Put		2.00000	1	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Call		4,725.00000	4,904	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Put		1.00000	1	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Call		4,576.00000	4,754	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Put		2.00000	1	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Call		3,584.00000	3,762	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Put		10.00000	9	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Call		4,625.00000	4,804	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Put		2.00000	1	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Call		4,228.00000	4,406	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Put		4.00000	3	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Call		136.00000	159	21.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Put		1,912.00000	1,756	21.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Call		35.00000	41	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Put		3,811.00000	3,638	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Call		15.00000	17	29.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Put		5,791.00000	5,614	29.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Call		7.00000	7	33.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Put		7,783.00000	7,604	33.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Call		4,178.00000	4,356	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Put		4.00000	3	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Call		132.00000	153	21.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Put		1,958.00000	1,800	21.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Call		34.00000	40	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Put		3,860.00000	3,687	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Call		15.00000	16	30.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Put		5,841.00000	5,663	30.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Call		6.00000	7	33.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Put		7,833.00000	7,654	33.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Call		3,881.00000	4,059	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Put		7.00000	6	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Call		13.00000	15	30.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Put		6,139.00000	5,962	30.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Call		5.00000	7	33.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Put		8,132.00000	7,953	33.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.75	Call		3,832.00000	4,010	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.75	Put		8.00000	7	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.75	Call		13.00000	15	30.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.75	Put		6,189.00000	6,012	30.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.75	Call		5.00000	6	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.75	Put		8,181.00000	8,003	33.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.96670	12.77950		17.90	0.00	0	687.00
£ / R On 14/06/2010 Currency Future	12.80	Call		690.00000	780	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		710.00000	613	17.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.70	Call			731.00000	826	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			651.00000	559	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			671.00000	757	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			741.00000	641	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			634.00000	715	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			804.00000	698	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			583.00000	657	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			903.00000	791	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			551.00000	622	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			972.00000	855	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			494.00000	557	18.79	0.00	0	11,323.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,114.00000	991	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			481.00000	542	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,151.00000	1,026	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			522.00000	589	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			1,042.00000	922	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			61.00000	70	24.88	0.00	0	11,279.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,781.00000	4,603	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			599.00000	676	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			870.00000	759	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			652.00000	736	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			772.00000	669	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			776.00000	875	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			596.00000	508	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			799.00000	900	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			569.00000	484	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			898.00000	1,009	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			468.00000	392	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			1,008.00000	1,127	16.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			378.00000	311	16.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			979.00000	1,097	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			400.00000	330	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,066.00000	1,191	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			337.00000	274	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			924.00000	1,037	16.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			445.00000	371	16.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			847.00000	953	17.13	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put			518.00000	436	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			753.00000	850	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			623.00000	534	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			710.00000	803	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			680.00000	586	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			731.00000	826	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			651.00000	559	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			872.00000	981	17.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.40	Put		493.00000	414	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		616.00000	695	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		837.00000	728	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		536.00000	605	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		1,007.00000	888	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		294.00000	331	20.79	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,915.00000	1,764	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		567.00000	639	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		937.00000	823	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		508.00000	573	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		1,078.00000	956	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		455.00000	514	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		1,226.00000	1,097	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		409.00000	462	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,380.00000	1,245	19.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		359.00000	405	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,580.00000	1,438	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		350.00000	395	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,621.00000	1,478	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		333.00000	375	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,703.00000	1,558	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		325.00000	366	20.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,745.00000	1,599	20.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		301.00000	339	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,872.00000	1,722	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		309.00000	348	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,829.00000	1,681	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		388.00000	438	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,459.00000	1,321	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		443.00000	500	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		1,264.00000	1,134	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		420.00000	474	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,341.00000	1,207	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		432.00000	487	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		1,302.00000	1,170	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		378.00000	427	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,499.00000	1,360	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		341.00000	385	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,662.00000	1,518	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		317.00000	356	20.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,787.00000	1,640	20.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		369.00000	416	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,539.00000	1,399	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		399.00000	450	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,419.00000	1,283	19.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.95	Call		369.00000	416	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,539.00000	1,399	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		378.00000	427	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,499.00000	1,360	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		420.00000	474	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,341.00000	1,207	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		468.00000	528	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		1,188.00000	1,061	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		267.00000	300	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		2,088.00000	1,933	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		181.00000	206	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,751.00000	2,589	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		110.00000	125	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,681.00000	3,508	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		66.00000	76	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,636.00000	4,459	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		39.00000	44	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		5,609.00000	5,428	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		186.00000	212	22.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,706.00000	2,545	22.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		113.00000	128	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,633.00000	3,461	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		67.00000	78	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,588.00000	4,411	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		40.00000	46	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,560.00000	5,379	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,194.00000	4,377	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		14.00000	11	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		2,726.00000	2,910	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		46.00000	43	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		1,374.00000	1,527	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		194.00000	160	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		124.00000	141	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,445.00000	3,274	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		57.00000	66	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,878.00000	4,700	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		28.00000	31	26.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		6,349.00000	6,164	26.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		19.00000	21	28.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		7,840.00000	7,654	28.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		4,636.00000	4,821	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		6.00000	5	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		3,165.00000	3,349	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		36.00000	32	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		1,742.00000	1,905	16.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.15	Put		113.00000	89	16.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		155.00000	177	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		3,026.00000	2,860	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		73.00000	85	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		4,444.00000	4,268	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		33.00000	38	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,904.00000	5,721	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		21.00000	23	27.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		7,392.00000	7,207	27.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		4,883.00000	5,069	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		4.00000	3	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		3,409.00000	3,594	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		30.00000	27	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		1,960.00000	2,131	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		81.00000	65	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		176.00000	201	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,797.00000	2,634	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		84.00000	97	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		4,205.00000	4,030	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		38.00000	43	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,658.00000	5,477	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		23.00000	25	27.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		7,143.00000	6,958	27.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,311.00000	3,496	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		32.00000	29	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,337.00000	2,519	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		57.00000	52	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		1,453.00000	1,608	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		173.00000	141	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		823.00000	926	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		543.00000	460	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		280.00000	315	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		2,001.00000	1,848	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		168.00000	191	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,888.00000	2,724	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		103.00000	116	23.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,823.00000	3,650	23.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		2,434.00000	2,617	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		54.00000	50	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		1,533.00000	1,691	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		154.00000	124	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		107.00000	122	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,728.00000	3,555	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		64.00000	74	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,684.00000	4,507	24.81	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	9.35	Call			3,458.00000	3,643	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			29.00000	26	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			2,482.00000	2,665	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			53.00000	49	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			1,574.00000	1,733	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			145.00000	116	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			59.00000	68	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,829.00000	4,651	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			249.00000	279	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			2,220.00000	2,063	21.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			148.00000	168	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			3,118.00000	2,951	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			91.00000	104	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			4,062.00000	3,887	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			53.00000	61	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			5,023.00000	4,844	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			218.00000	248	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,438.00000	2,281	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			130.00000	148	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,351.00000	3,182	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			80.00000	92	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			4,300.00000	4,125	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			46.00000	53	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			5,267.00000	5,087	25.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,068.00000	3,251	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			38.00000	35	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,095.00000	2,276	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			66.00000	60	17.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,259.00000	1,408	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			230.00000	192	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			191.00000	217	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,661.00000	2,501	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			115.00000	131	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,586.00000	3,414	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			69.00000	80	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,540.00000	4,364	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			41.00000	47	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			5,511.00000	5,330	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			2,921.00000	3,105	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			41.00000	38	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,160.00000	1,294	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			280.00000	227	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			2,872.00000	3,056	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			43.00000	40	21.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,916.00000	2,083	16.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.95	Put		87.00000	67	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,128.00000	1,257	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		298.00000	240	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		634.00000	715	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		804.00000	698	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		172.00000	196	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,842.00000	2,679	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		105.00000	119	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,775.00000	3,602	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		62.00000	72	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,733.00000	4,555	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		37.00000	42	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,707.00000	5,525	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		2,774.00000	2,958	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		45.00000	42	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		1,828.00000	1,994	16.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		99.00000	77	16.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		163.00000	186	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,934.00000	2,769	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		100.00000	114	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,871.00000	3,697	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		35.00000	40	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,805.00000	5,623	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		2,677.00000	2,861	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		47.00000	44	20.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		96.00000	109	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,966.00000	3,792	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		56.00000	65	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,926.00000	4,748	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		2,970.00000	3,154	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		40.00000	37	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		2,005.00000	2,180	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		76.00000	63	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		1,192.00000	1,332	16.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		263.00000	215	16.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		3,116.00000	3,300	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		37.00000	33	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,143.00000	2,325	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		64.00000	58	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,297.00000	1,447	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		218.00000	181	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		196.00000	223	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,616.00000	2,456	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		118.00000	134	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		3,539.00000	3,368	23.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.20	Call			71.00000	82	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,492.00000	4,316	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			42.00000	48	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,462.00000	5,281	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,143.00000	2,325	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			64.00000	58	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,297.00000	1,447	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			218.00000	181	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			196.00000	223	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,616.00000	2,456	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			2,823.00000	3,007	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			44.00000	41	21.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			1,872.00000	2,038	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			93.00000	72	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,097.00000	1,224	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			317.00000	257	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			36.00000	41	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,756.00000	5,574	25.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			1,785.00000	1,949	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			106.00000	83	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,037.00000	1,159	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			357.00000	292	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			159.00000	181	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,980.00000	2,815	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			98.00000	111	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,918.00000	3,744	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			34.00000	39	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,854.00000	5,672	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,263.00000	3,447	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			33.00000	30	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,288.00000	2,470	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			59.00000	54	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,413.00000	1,567	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			184.00000	150	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			212.00000	241	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,482.00000	2,325	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			127.00000	145	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,398.00000	3,228	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			77.00000	90	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,348.00000	4,173	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			45.00000	52	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,316.00000	5,135	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			25.00000	27	26.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,795.00000	6,611	26.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			12.00000	14	28.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.55	Put		8,782.00000	8,597	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		2,191.00000	2,373	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		62.00000	57	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		1,335.00000	1,487	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		206.00000	170	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		24.00000	26	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		6,895.00000	6,710	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		11.00000	13	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		8,881.00000	8,696	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		23.00000	26	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		6,994.00000	6,809	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		10.00000	12	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		8,981.00000	8,795	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		3,019.00000	3,202	21.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		39.00000	36	21.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		2,050.00000	2,228	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		70.00000	61	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		1,226.00000	1,370	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		246.00000	203	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		144.00000	164	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		3,164.00000	2,997	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		52.00000	59	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		5,072.00000	4,893	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		23.00000	25	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		7,044.00000	6,859	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		10.00000	12	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		9,030.00000	8,845	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		1,916.00000	2,083	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		87.00000	67	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,128.00000	1,257	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		298.00000	240	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		134.00000	152	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,304.00000	3,135	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		48.00000	55	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		5,218.00000	5,038	25.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		22.00000	24	27.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		7,193.00000	7,008	27.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		9.00000	11	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		9,180.00000	8,994	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		134.00000	152	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,304.00000	3,135	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		22.00000	24	27.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		7,243.00000	7,057	27.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		9.00000	10	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		9,229.00000	9,044	28.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.15	Call			121.00000	138	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,492.00000	3,321	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			43.00000	49	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			5,413.00000	5,233	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			8.00000	10	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			9,379.00000	9,193	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			2,628.00000	2,812	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			49.00000	45	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			1,700.00000	1,862	16.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			120.00000	95	16.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			21.00000	23	27.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			7,441.00000	7,256	27.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			8.00000	9	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			9,428.00000	9,243	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			2,531.00000	2,714	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			51.00000	47	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			1,616.00000	1,776	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			136.00000	109	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			20.00000	22	27.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			7,541.00000	7,356	27.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			7.00000	9	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			9,528.00000	9,342	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			2,579.00000	2,763	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			50.00000	46	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			1,658.00000	1,819	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			128.00000	102	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			951.00000	1,067	16.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			422.00000	350	16.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			21.00000	23	27.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			7,491.00000	7,306	27.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			8.00000	9	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			9,478.00000	9,292	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			44.00000	51	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			5,364.00000	5,184	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			21.00000	24	27.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,342.00000	7,157	27.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			8.00000	10	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,329.00000	9,143	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			137.00000	156	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			3,257.00000	3,089	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			49.00000	56	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			5,169.00000	4,990	25.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			9.00000	11	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			9,130.00000	8,944	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			3,360.00000	3,545	23.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.45	Put		31.00000	28	23.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,385.00000	2,568	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		55.00000	51	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		1,493.00000	1,649	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		163.00000	133	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		25.00000	28	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,696.00000	6,511	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		12.00000	14	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,683.00000	8,498	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		26.00000	28	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		6,646.00000	6,462	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		13.00000	15	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		8,633.00000	8,448	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,214.00000	3,398	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		34.00000	31	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		2,240.00000	2,422	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		60.00000	55	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		24.00000	27	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,845.00000	6,660	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		11.00000	13	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,832.00000	8,647	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		151.00000	172	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		3,072.00000	2,906	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		54.00000	63	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		4,975.00000	4,796	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		24.00000	26	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		6,944.00000	6,759	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		11.00000	12	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,931.00000	8,746	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		140.00000	160	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		3,211.00000	3,043	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		50.00000	58	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		5,121.00000	4,941	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		23.00000	25	27.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		7,093.00000	6,908	27.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		10.00000	11	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		9,080.00000	8,895	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		20.00000	22	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		7,591.00000	7,405	28.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		7.00000	8	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		9,578.00000	9,392	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		22.00000	24	27.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		7,292.00000	7,107	27.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		9.00000	10	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		9,279.00000	9,093	28.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.25	Call			3,556.00000	3,741	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			27.00000	24	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			27.00000	30	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,497.00000	6,313	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			14.00000	16	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,484.00000	8,300	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			26.00000	29	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			6,597.00000	6,412	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			13.00000	15	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			8,583.00000	8,399	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,507.00000	3,692	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			28.00000	25	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			27.00000	29	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,547.00000	6,363	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			13.00000	16	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			8,534.00000	8,349	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			3,654.00000	3,839	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			25.00000	23	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			201.00000	229	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,571.00000	2,412	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			28.00000	31	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			6,398.00000	6,214	26.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			15.00000	17	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			8,385.00000	8,201	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			3,753.00000	3,938	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			23.00000	21	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			29.00000	32	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			6,299.00000	6,115	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			16.00000	18	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			8,286.00000	8,102	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			3,703.00000	3,888	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			24.00000	22	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			206.00000	235	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,527.00000	2,368	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			75.00000	87	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,396.00000	4,220	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			15.00000	18	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,336.00000	8,151	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,802.00000	3,987	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			22.00000	20	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			29.00000	32	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,250.00000	6,065	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			16.00000	19	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			8,236.00000	8,052	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			4,048.00000	4,231	24.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	8.75	Put		18.00000	14	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call		31.00000	36	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put		6,002.00000	5,819	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call		19.00000	20	28.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put		7,989.00000	7,804	28.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call		4,096.00000	4,280	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put		17.00000	13	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call		255.00000	286	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put		2,175.00000	2,019	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call		94.00000	106	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put		4,014.00000	3,839	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call		32.00000	37	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put		5,953.00000	5,770	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call		19.00000	20	28.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put		7,939.00000	7,754	28.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call		3,999.00000	4,182	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put		19.00000	15	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call		242.00000	273	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put		2,263.00000	2,106	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call		89.00000	101	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put		4,109.00000	3,935	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call		31.00000	35	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put		6,051.00000	5,868	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call		18.00000	20	28.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put		8,039.00000	7,853	28.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call		4,390.00000	4,574	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put		10.00000	7	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call		20.00000	22	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put		7,641.00000	7,455	28.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call		4,439.00000	4,623	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put		9.00000	7	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call		4,145.00000	4,328	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put		16.00000	12	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call		261.00000	293	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put		2,131.00000	1,976	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call		19.00000	21	28.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put		7,889.00000	7,704	28.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call		3,949.00000	4,133	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put		20.00000	17	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call		236.00000	267	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put		2,306.00000	2,150	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call		86.00000	99	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put		4,157.00000	3,982	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call		30.00000	34	25.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put		6,101.00000	5,918	25.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.85	Call			17.00000	20	28.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put			8,088.00000	7,903	28.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Call			4,537.00000	4,722	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Put			8.00000	6	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Call			4,735.00000	4,920	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Put			5.00000	4	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Call			4,586.00000	4,772	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Put			7.00000	5	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Call			3,605.00000	3,790	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Put			26.00000	23	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Call			4,243.00000	4,427	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Put			13.00000	10	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Call			274.00000	307	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Put			2,044.00000	1,891	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Call			19.00000	21	28.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Put			7,790.00000	7,604	28.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Call			3,900.00000	4,085	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Put			21.00000	18	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Call			230.00000	261	21.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Put			2,350.00000	2,194	21.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Call			30.00000	33	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Put			6,150.00000	5,967	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Call			17.00000	20	28.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Put			8,137.00000	7,953	28.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Call			25.00000	28	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Put			6,746.00000	6,561	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Call			12.00000	14	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Put			8,732.00000	8,547	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.20	Call			27.00000	30	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.20	Put			6,448.00000	6,263	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.20	Call			14.00000	17	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.20	Put			8,435.00000	8,250	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.95	Call			3,851.00000	4,036	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.95	Put			21.00000	20	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.95	Call			224.00000	255	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.95	Put			2,394.00000	2,238	21.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.95	Call			82.00000	95	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.95	Put			4,252.00000	4,078	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.95	Call			29.00000	33	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.95	Put			6,200.00000	6,016	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.95	Call			16.00000	19	28.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.95	Put			8,187.00000	8,003	28.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.18440		11.15550		16.87	1,151,993.20	103	34,800.00
€ / R On 14/12/2009 Currency Future	11.15	Call			218.00000	239	17.04	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	11.15	Put			213.00000	204	17.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			246.00000	268	17.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			191.00000	183	17.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			198.00000	212	16.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			243.00000	227	16.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			180.00000	192	17.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			274.00000	258	17.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			134.00000	144	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			378.00000	359	17.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			121.00000	130	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			416.00000	396	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			82.00000	88	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			577.00000	554	19.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			68.00000	73	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			662.00000	639	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call			4,206.00000	4,234	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put			0.00000	0	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			100.00000	107	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			494.00000	473	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			90.00000	97	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			535.00000	513	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			30.00000	32	22.37	0.00	0	12,389.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,075.00000	1,048	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			1.00000	1	33.92	0.00	0	12,389.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,446.00000	3,417	33.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			163.00000	174	17.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			307.00000	290	17.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			276.00000	298	17.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			171.00000	164	17.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			341.00000	364	17.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			136.00000	130	17.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			308.00000	330	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			153.00000	146	17.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			148.00000	158	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			342.00000	324	17.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			18.00000	20	24.02	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,363.00000	1,335	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			110.00000	118	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			454.00000	434	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			75.00000	80	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			619.00000	596	19.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			62.00000	66	20.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			706.00000	682	20.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			51.00000	55	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			796.00000	771	20.72	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	11.85	Call			56.00000	60	20.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			751.00000	726	20.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			43.00000	46	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			887.00000	861	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			39.00000	42	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			934.00000	908	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			36.00000	38	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			980.00000	954	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			47.00000	50	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			841.00000	816	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			33.00000	35	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,027.00000	1,001	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			28.00000	30	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,122.00000	1,095	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			17.00000	18	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,412.00000	1,384	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			20.00000	21	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,314.00000	1,287	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			22.00000	23	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,266.00000	1,239	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			15.00000	16	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,509.00000	1,481	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			14.00000	15	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,558.00000	1,530	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			13.00000	14	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,607.00000	1,579	25.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			12.00000	13	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,656.00000	1,628	25.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			9.00000	10	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,854.00000	1,825	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			7.00000	8	27.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			2,052.00000	2,023	27.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			5.00000	6	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,250.00000	2,221	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			6.00000	6	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,151.00000	2,122	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			6.00000	6	28.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,200.00000	2,172	28.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			6.00000	6	28.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,200.00000	2,172	28.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			4.00000	4	29.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,498.00000	2,470	29.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			4.00000	4	30.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,548.00000	2,519	30.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			4.00000	4	29.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.60	Put		2,449.00000	2,420	29.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		4.00000	5	29.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,399.00000	2,370	29.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		5.00000	5	29.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,349.00000	2,321	29.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		4.00000	5	29.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,399.00000	2,370	29.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		5.00000	5	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,299.00000	2,271	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		3.00000	3	30.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,697.00000	2,669	30.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		7.00000	7	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,101.00000	2,073	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		1.00000	1	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,696.00000	3,667	35.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		3.00000	4	30.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,598.00000	2,569	30.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		3.00000	3	31.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,797.00000	2,768	31.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		2.00000	2	31.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,897.00000	2,868	31.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		2.00000	2	31.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,997.00000	2,968	31.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		2.00000	2	32.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		3,096.00000	3,068	32.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		6.00000	6	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,151.00000	2,122	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		5.00000	6	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,250.00000	2,221	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		3.00000	3	30.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,648.00000	2,619	30.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		3.00000	3	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,747.00000	2,719	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		2.00000	3	31.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,847.00000	2,818	31.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		9.00000	9	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,903.00000	1,875	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		8.00000	8	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,002.00000	1,974	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		4.00000	4	29.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,498.00000	2,470	29.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		8.00000	8	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,002.00000	1,974	27.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		3.00000	3	30.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,697.00000	2,669	30.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Call			8.00000	9	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,953.00000	1,924	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			3.00000	3	30.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,648.00000	2,619	30.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			3.00000	3	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,747.00000	2,719	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			2.00000	2	31.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,947.00000	2,918	31.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			2.00000	2	31.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,897.00000	2,868	31.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			10.00000	10	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,804.00000	1,776	26.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			10.00000	11	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,755.00000	1,727	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			8.00000	9	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,953.00000	1,924	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			4.00000	4	29.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,449.00000	2,420	29.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			10.00000	11	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,755.00000	1,727	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			11.00000	12	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,706.00000	1,677	25.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			9.00000	9	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,903.00000	1,875	27.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			16.00000	17	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,460.00000	1,433	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			23.00000	25	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,218.00000	1,191	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			15.00000	16	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,509.00000	1,481	24.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			25.00000	27	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,170.00000	1,143	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			22.00000	23	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,266.00000	1,239	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			16.00000	17	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,460.00000	1,433	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			570.00000	594	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			64.00000	60	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			1.00000	1	34.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,496.00000	3,467	34.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			743.00000	769	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			37.00000	34	19.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			1.00000	1	34.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,596.00000	3,567	34.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,610.00000	1,639	25.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.55	Put			5.00000	4	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			1.00000	1	38.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,395.00000	4,366	38.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			0.00000	0	45.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,895.00000	5,866	45.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			0.00000	0	47.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,395.00000	7,366	47.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			1,908.00000	1,937	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			3.00000	3	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			489.00000	513	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			83.00000	78	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			1.00000	1	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			4,095.00000	4,066	36.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			0.00000	0	44.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,595.00000	5,566	44.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			0.00000	0	47.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			7,095.00000	7,066	47.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			30.00000	32	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,075.00000	1,048	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,057.00000	2,086	28.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			2.00000	2	28.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			612.00000	637	18.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			56.00000	52	18.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			1.00000	1	36.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,945.00000	3,916	36.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			0.00000	0	43.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,445.00000	5,416	43.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			0.00000	0	47.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,945.00000	6,916	47.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,356.00000	3,384	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			0.00000	0	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,356.00000	2,385	28.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			1.00000	0	28.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,363.00000	1,392	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			8.00000	7	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			450.00000	474	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			94.00000	89	18.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			1.00000	1	34.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,646.00000	3,617	34.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			1.00000	1	39.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,645.00000	4,616	39.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,456.00000	3,484	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			0.00000	0	25.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,456.00000	2,485	28.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			0.00000	0	28.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.70	Call			1,462.00000	1,490	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			6.00000	6	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			529.00000	553	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			73.00000	69	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			1.00000	1	34.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,546.00000	3,517	34.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			1.00000	1	38.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,545.00000	4,516	38.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,506.00000	3,534	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			0.00000	0	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,506.00000	2,535	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			0.00000	0	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,511.00000	1,540	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			6.00000	5	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			1.00000	1	38.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,495.00000	4,466	38.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,256.00000	3,284	26.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	26.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,256.00000	2,285	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			1.00000	1	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,265.00000	1,293	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			9.00000	9	22.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			376.00000	399	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			121.00000	115	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			1.00000	1	35.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,745.00000	3,717	35.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			1.00000	1	39.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,745.00000	4,716	39.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,156.00000	3,184	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,157.00000	2,185	28.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			1.00000	1	28.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,167.00000	1,195	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			12.00000	11	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			1.00000	1	35.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,845.00000	3,817	35.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	1	40.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,845.00000	4,816	40.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,056.00000	3,084	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			0.00000	0	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,070.00000	1,097	21.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			14.00000	13	21.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	40.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,945.00000	4,916	40.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,106.00000	3,134	27.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.05	Put		0.00000	0	27.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,107.00000	2,136	28.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		2.00000	1	28.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,118.00000	1,146	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		13.00000	12	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		1.00000	1	35.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,895.00000	3,866	35.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		0.00000	1	40.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,895.00000	4,866	40.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,306.00000	3,334	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	26.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,306.00000	2,335	28.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		1.00000	1	28.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,314.00000	1,342	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		9.00000	8	23.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		412.00000	436	18.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		107.00000	101	18.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		1.00000	1	39.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,695.00000	4,666	39.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,406.00000	3,434	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	0	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,406.00000	2,435	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		0.00000	0	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,413.00000	1,441	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		7.00000	6	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		1.00000	1	39.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,595.00000	4,566	39.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,556.00000	3,584	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,556.00000	2,585	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		0.00000	0	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,561.00000	1,589	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		5.00000	5	24.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		1.00000	1	38.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,445.00000	4,416	38.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,556.00000	3,584	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,656.00000	3,684	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		0.00000	0	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,656.00000	2,685	28.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		0.00000	0	28.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,660.00000	1,688	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		4.00000	4	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		698.00000	724	19.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		43.00000	40	19.23	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	14.50	Call			1.00000	1	33.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,346.00000	3,317	33.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			1.00000	1	37.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,345.00000	4,316	37.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,856.00000	3,884	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			0.00000	0	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,856.00000	2,884	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	28.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,859.00000	1,887	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			3.00000	3	27.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			880.00000	906	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			24.00000	22	19.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			2.00000	2	32.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,146.00000	3,117	32.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			1.00000	1	36.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			4,145.00000	4,116	36.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			3,956.00000	3,984	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	0	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			2,956.00000	2,984	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			0.00000	0	28.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			1,958.00000	1,987	28.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			3.00000	2	28.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			974.00000	1,000	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			18.00000	16	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			2.00000	2	32.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			3,046.00000	3,018	32.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			1.00000	1	36.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			4,045.00000	4,016	36.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			0.00000	0	46.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			6,045.00000	6,016	46.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			0.00000	0	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			8,045.00000	8,016	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			0.00000	0	46.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			6,145.00000	6,116	46.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			0.00000	0	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,145.00000	8,116	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,756.00000	3,784	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			0.00000	0	23.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,756.00000	2,784	28.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			0.00000	0	28.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,759.00000	1,788	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			4.00000	3	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			788.00000	814	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			33.00000	29	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			1.00000	1	37.48	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	15.40	Put		4,245.00000	4,216	37.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		0.00000	0	46.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		6,245.00000	6,216	46.42	0.00	0	0.00
€ / 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		8,245.00000	8,216	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		0.00000	0	46.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,345.00000	6,316	46.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		0.00000	0	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,345.00000	8,316	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		0.00000	0	46.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,495.00000	6,466	46.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		0.00000	0	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,495.00000	8,466	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		0.00000	0	46.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,595.00000	6,566	46.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		0.00000	0	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,595.00000	8,566	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		0.00000	0	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,745.00000	6,716	46.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		0.00000	0	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,745.00000	8,716	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		0.00000	0	46.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,695.00000	6,666	46.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		0.00000	0	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,695.00000	8,666	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		0.00000	0	46.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,445.00000	6,416	46.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		0.00000	0	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,445.00000	8,416	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		3,906.00000	3,934	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		0.00000	0	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		2,906.00000	2,934	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		0.00000	0	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		927.00000	953	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		21.00000	19	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		0.00000	0	46.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		6,095.00000	6,066	46.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		0.00000	0	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		8,095.00000	8,066	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		3,806.00000	3,834	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		0.00000	0	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		2,806.00000	2,834	28.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		0.00000	0	28.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		1,809.00000	1,838	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		3.00000	3	26.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.35	Call			834.00000	860	19.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			28.00000	25	19.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			1.00000	1	37.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,195.00000	4,166	37.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			0.00000	0	46.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,195.00000	6,166	46.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			0.00000	0	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,195.00000	8,166	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,706.00000	3,734	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			0.00000	0	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,706.00000	2,734	28.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			0.00000	0	28.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,710.00000	1,738	26.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			4.00000	4	26.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			1.00000	1	37.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			4,295.00000	4,266	37.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			0.00000	0	46.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,295.00000	6,266	46.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			0.00000	0	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,295.00000	8,266	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			0.00000	0	46.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,645.00000	6,616	46.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,645.00000	8,616	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			0.00000	0	46.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,545.00000	6,516	46.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,545.00000	8,516	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			4,056.00000	4,084	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	0	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			0.00000	0	45.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			5,945.00000	5,916	45.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			0.00000	0	47.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			7,945.00000	7,916	47.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			4,006.00000	4,034	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			0.00000	0	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			3,006.00000	3,034	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			0.00000	0	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			2,008.00000	2,036	28.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			2.00000	2	28.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			1,021.00000	1,049	20.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			16.00000	14	20.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			1.00000	1	36.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			3,995.00000	3,966	36.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			0.00000	0	46.01	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	17.15	Put		5,995.00000	5,966	46.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call		0.00000	0	47.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put		7,995.00000	7,966	47.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call		4,106.00000	4,134	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put		0.00000	0	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call		0.00000	0	47.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put		7,895.00000	7,866	47.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call		4,156.00000	4,184	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put		0.00000	0	22.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call		0.00000	0	45.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put		5,845.00000	5,816	45.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call		0.00000	0	47.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put		7,845.00000	7,816	47.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call		3,206.00000	3,234	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		0.00000	0	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,207.00000	2,235	28.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		1.00000	1	28.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call		1,216.00000	1,244	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		10.00000	10	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		1.00000	1	35.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,795.00000	3,767	35.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		0.00000	0	45.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,795.00000	5,766	45.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		0.00000	0	47.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,795.00000	7,766	47.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.55	Call		3,606.00000	3,634	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.55	Put		0.00000	0	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Call		2,606.00000	2,635	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Put		0.00000	0	28.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Call		655.00000	680	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Put		49.00000	46	19.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Call		0.00000	0	46.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Put		6,395.00000	6,366	46.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Call		0.00000	0	47.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Put		8,395.00000	8,366	47.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.37290	11.34140		17.27	5,117,805.00	450	4,862.00
€ / R On 15/03/2010 Currency Future	11.35	Call		444.00000	464	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		453.00000	441	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		467.00000	487	17.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		426.00000	414	17.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		425.00000	444	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		484.00000	471	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		406.00000	425	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		515.00000	502	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		355.00000	372	18.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.60	Put			614.00000	599	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			340.00000	356	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			649.00000	633	18.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			285.00000	299	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			794.00000	776	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			261.00000	275	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			870.00000	852	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			311.00000	326	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			720.00000	704	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			298.00000	313	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			756.00000	740	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			389.00000	406	17.72	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put			547.00000	533	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			491.00000	512	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			400.00000	389	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			541.00000	563	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			350.00000	340	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			516.00000	537	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			374.00000	364	17.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			568.00000	590	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			327.00000	317	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			372.00000	389	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			580.00000	566	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			325.00000	341	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			684.00000	668	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			273.00000	287	18.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			831.00000	814	18.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			250.00000	263	19.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			909.00000	890	19.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			230.00000	242	19.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			988.00000	969	19.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			153.00000	162	21.01	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,411.00000	1,389	21.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			624.00000	647	16.89	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			283.00000	274	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			240.00000	252	19.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			948.00000	929	19.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			325.00000	341	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			684.00000	668	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			220.00000	232	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,029.00000	1,009	19.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			211.00000	223	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,070.00000	1,050	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			203.00000	214	19.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,111.00000	1,091	19.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.25	Call		3,100.00000	3,131	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		9.00000	8	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,116.00000	2,147	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		25.00000	24	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,168.00000	1,197	16.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		77.00000	74	16.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		95.00000	101	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		2,004.00000	1,978	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		41.00000	44	24.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,950.00000	2,921	24.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		19.00000	20	26.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,928.00000	3,897	26.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		11.00000	12	28.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,920.00000	4,889	28.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,149.00000	3,181	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		8.00000	8	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,165.00000	2,196	21.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		23.00000	23	21.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,214.00000	1,243	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		72.00000	70	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		98.00000	104	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,957.00000	1,931	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		43.00000	46	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,902.00000	2,873	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		20.00000	21	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,878.00000	3,848	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		11.00000	12	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,870.00000	4,839	28.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,249.00000	3,280	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		7.00000	7	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,262.00000	2,294	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		21.00000	21	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,306.00000	1,335	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		64.00000	62	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		105.00000	112	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,864.00000	1,839	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		47.00000	50	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,805.00000	2,777	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		21.00000	23	26.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,780.00000	3,750	26.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		12.00000	13	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,771.00000	4,740	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,298.00000	3,330	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		7.00000	7	26.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,311.00000	2,343	22.23	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	9.05	Put		20.00000	20	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,352.00000	1,382	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		61.00000	59	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		596.00000	618	16.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		304.00000	295	16.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		109.00000	116	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,818.00000	1,793	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		49.00000	52	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,757.00000	2,729	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		22.00000	23	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,731.00000	3,701	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		12.00000	13	27.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,721.00000	4,690	27.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,199.00000	3,230	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		8.00000	7	26.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,214.00000	2,245	21.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		22.00000	22	21.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,259.00000	1,289	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		68.00000	66	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		102.00000	108	22.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,910.00000	1,885	22.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		45.00000	48	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,854.00000	2,825	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		21.00000	22	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,829.00000	3,799	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		12.00000	12	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,820.00000	4,789	28.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,447.00000	3,478	27.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		6.00000	6	27.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,458.00000	2,490	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		17.00000	17	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,492.00000	1,522	18.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		51.00000	49	18.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		684.00000	708	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		242.00000	235	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		122.00000	129	21.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,680.00000	1,656	21.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		55.00000	59	24.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,614.00000	2,586	24.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		25.00000	26	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,583.00000	3,553	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		13.00000	14	27.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,572.00000	4,541	27.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,546.00000	3,578	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		5.00000	5	27.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.80	Call			2,557.00000	2,588	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			15.00000	15	23.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,587.00000	1,617	18.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			45.00000	44	18.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			747.00000	772	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			206.00000	199	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			131.00000	139	21.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,590.00000	1,566	21.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			60.00000	64	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,519.00000	2,491	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			27.00000	28	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,485.00000	3,456	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			14.00000	15	27.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,473.00000	4,442	27.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,497.00000	3,528	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			5.00000	5	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,508.00000	2,539	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			16.00000	16	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,539.00000	1,570	18.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			48.00000	47	18.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			715.00000	740	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			224.00000	217	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			126.00000	134	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,635.00000	1,611	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			58.00000	61	24.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,566.00000	2,538	24.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			26.00000	27	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,534.00000	3,504	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			14.00000	14	27.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,522.00000	4,491	27.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,348.00000	3,379	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			6.00000	6	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,360.00000	2,392	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			19.00000	19	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,399.00000	1,428	17.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			57.00000	55	17.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			113.00000	120	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,772.00000	1,747	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			51.00000	54	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,710.00000	2,681	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			23.00000	24	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,682.00000	3,651	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			13.00000	13	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,671.00000	4,640	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,397.00000	3,429	27.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.95	Put			6.00000	6	27.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,409.00000	2,441	22.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			18.00000	18	22.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,445.00000	1,475	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			54.00000	52	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			653.00000	677	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			262.00000	254	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			117.00000	124	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,726.00000	1,701	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			53.00000	56	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,662.00000	2,634	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			24.00000	25	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,632.00000	3,602	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			13.00000	14	27.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,621.00000	4,591	27.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,596.00000	3,628	28.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			5.00000	5	28.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,606.00000	2,637	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			15.00000	14	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,634.00000	1,665	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			43.00000	42	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			780.00000	806	16.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			189.00000	183	16.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			136.00000	144	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,545.00000	1,521	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			63.00000	67	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,471.00000	2,444	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			28.00000	30	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,436.00000	3,407	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			14.00000	15	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,423.00000	4,392	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,646.00000	3,677	28.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			4.00000	4	28.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,655.00000	2,686	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			14.00000	14	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,682.00000	1,712	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			41.00000	40	19.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			814.00000	840	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			173.00000	167	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			141.00000	150	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,500.00000	1,477	21.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			66.00000	70	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,424.00000	2,397	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			29.00000	31	25.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,388.00000	3,358	25.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.70	Call		15.00000	16	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,373.00000	4,343	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		3,845.00000	3,876	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		3.00000	3	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		2,853.00000	2,884	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		11.00000	11	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		1,874.00000	1,905	20.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		32.00000	32	20.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		960.00000	987	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		118.00000	114	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		165.00000	175	20.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,324.00000	1,302	20.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		78.00000	83	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,237.00000	2,210	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		34.00000	36	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,192.00000	3,163	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		16.00000	17	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,175.00000	4,144	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		3,994.00000	4,026	29.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		3.00000	3	29.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,001.00000	3,032	25.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		10.00000	9	25.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,019.00000	2,050	20.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		27.00000	27	20.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,078.00000	1,106	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		86.00000	83	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		187.00000	197	20.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,195.00000	1,174	20.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		89.00000	94	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,097.00000	2,071	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		38.00000	41	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		3,047.00000	3,018	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		18.00000	19	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		4,026.00000	3,996	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		7.00000	8	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		6,016.00000	5,985	30.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		3.00000	3	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		8,012.00000	7,980	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		7.00000	7	31.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		6,165.00000	6,134	31.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		3.00000	3	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		8,161.00000	8,130	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,745.00000	3,777	28.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		4.00000	4	28.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,754.00000	2,785	24.34	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 15/03/2010 Currency Future	8.60	Put		12.00000	12	24.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,778.00000	1,808	19.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		36.00000	35	19.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		885.00000	912	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		144.00000	139	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		71.00000	76	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,330.00000	2,303	23.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		15.00000	16	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,274.00000	4,243	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		6.00000	7	31.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,265.00000	6,234	31.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		2.00000	3	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,261.00000	8,230	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		6.00000	6	31.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,365.00000	6,333	31.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		2.00000	2	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,361.00000	8,329	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,497.00000	3,528	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		5.00000	5	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		6.00000	6	31.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,514.00000	6,483	31.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		2.00000	2	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,511.00000	8,479	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		5.00000	6	31.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,614.00000	6,583	31.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		2.00000	2	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,610.00000	8,579	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		5.00000	5	32.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,764.00000	6,732	32.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		2.00000	2	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,760.00000	8,729	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		5.00000	5	32.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,714.00000	6,683	32.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		2.00000	2	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,710.00000	8,679	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		6.00000	6	31.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,464.00000	6,433	31.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		2.00000	2	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,461.00000	8,429	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		3,895.00000	3,926	29.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		3.00000	3	29.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		2,902.00000	2,933	25.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		11.00000	10	25.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		1,922.00000	1,953	20.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		31.00000	30	20.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.45	Call			998.00000	1,026	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			107.00000	103	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			81.00000	86	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,190.00000	2,163	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			17.00000	18	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			4,125.00000	4,095	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			7.00000	7	31.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			6,115.00000	6,084	31.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			3.00000	3	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			8,111.00000	8,080	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			3,944.00000	3,976	29.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			3.00000	3	29.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			2,951.00000	2,983	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			10.00000	10	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			1,970.00000	2,001	20.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			29.00000	28	20.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,038.00000	1,066	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			96.00000	93	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			85.00000	90	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,144.00000	2,117	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			17.00000	18	26.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			4,076.00000	4,045	26.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			7.00000	7	31.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			6,066.00000	6,035	31.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			3.00000	3	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			8,061.00000	8,030	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			3,795.00000	3,827	28.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			4.00000	4	28.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			2,803.00000	2,835	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			12.00000	12	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			1,826.00000	1,856	19.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			34.00000	34	19.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			922.00000	949	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			131.00000	126	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			75.00000	79	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,283.00000	2,256	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			16.00000	17	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,224.00000	4,194	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			6.00000	7	31.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,215.00000	6,184	31.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			3.00000	3	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			8,211.00000	8,180	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			6.00000	6	31.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,414.00000	6,383	31.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			2.00000	2	34.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.75	Put		8,411.00000	8,379	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call		5.00000	6	31.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put		6,664.00000	6,633	31.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call		2.00000	2	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put		8,660.00000	8,629	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call		5.00000	6	31.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put		6,564.00000	6,533	31.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call		2.00000	2	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put		8,560.00000	8,529	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call		3,696.00000	3,727	28.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put		4.00000	4	28.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call		2,705.00000	2,736	24.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put		13.00000	13	24.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call		1,730.00000	1,760	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put		38.00000	37	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call		849.00000	876	16.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put		158.00000	153	16.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call		68.00000	73	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put		2,377.00000	2,350	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call		15.00000	16	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put		4,324.00000	4,293	27.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call		6.00000	7	31.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		6,315.00000	6,284	31.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call		2.00000	2	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,311.00000	8,280	34.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		4,094.00000	4,125	29.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		2.00000	2	29.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		7.00000	8	30.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		5,916.00000	5,885	30.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		3.00000	3	33.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		7,912.00000	7,880	33.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		4,044.00000	4,075	29.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		3.00000	3	29.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		3,050.00000	3,082	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		9.00000	9	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		2,067.00000	2,098	21.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		26.00000	26	21.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		1,123.00000	1,151	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		81.00000	78	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		92.00000	97	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		2,050.00000	2,025	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		18.00000	19	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		3,977.00000	3,947	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		7.00000	8	30.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		5,966.00000	5,935	30.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.30	Call		3.00000	3	34.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		7,962.00000	7,930	34.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,193.00000	4,225	29.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		2.00000	2	29.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		8.00000	8	30.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,816.00000	5,785	30.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		3.00000	3	33.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,812.00000	7,781	33.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Call		4,143.00000	4,175	29.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Put		2.00000	2	29.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Call		8.00000	8	30.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Put		5,866.00000	5,835	30.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Call		3.00000	3	33.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Put		7,862.00000	7,830	33.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Call		4,243.00000	4,274	29.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Put		1.00000	1	29.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Call		8.00000	8	30.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Put		5,766.00000	5,735	30.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Call		3.00000	3	33.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Put		7,762.00000	7,731	33.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.56570	11.52880		17.44	578,285.00	50	888.00
€ / R On 14/06/2010 Currency Future	11.55	Call		601.00000	622	17.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put		622.00000	606	17.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call		620.00000	644	17.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put		592.00000	578	17.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call		582.00000	603	17.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put		654.00000	637	17.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.75	Call		530.00000	549	17.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.75	Put		751.00000	734	17.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Call		514.00000	533	18.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Put		785.00000	767	18.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call		455.00000	472	18.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put		926.00000	906	18.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.15	Call		416.00000	431	18.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.15	Put		1,037.00000	1,016	18.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Call		4,235.00000	4,272	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		469.00000	486	18.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.95	Put		890.00000	870	18.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Call		498.00000	517	18.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Put		820.00000	801	18.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call		547.00000	566	17.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put		718.00000	701	17.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call		643.00000	666	17.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put		564.00000	550	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	11.40	Call			665.00000	689	17.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put			537.00000	524	17.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call			689.00000	713	17.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put			510.00000	497	17.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Call			713.00000	738	17.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Put			484.00000	472	17.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call			483.00000	501	18.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			854.00000	835	18.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			428.00000	444	18.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			999.00000	979	18.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call			4,038.00000	4,075	25.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put			10.00000	9	25.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call			3,052.00000	3,088	22.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put			23.00000	23	22.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call			2,074.00000	2,110	17.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put			45.00000	44	17.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call			1,201.00000	1,233	16.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put			172.00000	168	16.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call			203.00000	212	22.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put			2,174.00000	2,146	22.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call			82.00000	86	26.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put			4,053.00000	4,021	26.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call			18.00000	19	26.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put			5,989.00000	5,953	26.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call			10.00000	10	29.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put			7,981.00000	7,945	29.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call			4,087.00000	4,124	25.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put			9.00000	8	25.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call			3,101.00000	3,138	22.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put			22.00000	22	22.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call			2,123.00000	2,159	17.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put			44.00000	43	17.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call			1,241.00000	1,274	16.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put			162.00000	158	16.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call			208.00000	217	22.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put			2,129.00000	2,101	22.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call			84.00000	88	26.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put			4,005.00000	3,972	26.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call			18.00000	20	26.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put			5,940.00000	5,904	26.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call			10.00000	11	28.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put			7,931.00000	7,895	28.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call			3,989.00000	4,026	25.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put			10.00000	10	25.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call			3,003.00000	3,039	21.97	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	8.55	Put		24.00000	24	21.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call		2,028.00000	2,062	17.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put		49.00000	46	17.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call		1,165.00000	1,194	16.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put		186.00000	178	16.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call		198.00000	207	22.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put		2,219.00000	2,191	22.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call		79.00000	85	26.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put		4,100.00000	4,069	26.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call		17.00000	18	25.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put		6,039.00000	6,003	25.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call		10.00000	10	29.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put		8,031.00000	7,995	29.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call		4,137.00000	4,173	25.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put		8.00000	7	25.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call		3,150.00000	3,187	22.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put		22.00000	21	22.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call		2,171.00000	2,207	18.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put		42.00000	41	18.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call		1,282.00000	1,314	16.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put		153.00000	148	16.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call		213.00000	222	22.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put		2,084.00000	2,056	22.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call		85.00000	90	26.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put		3,957.00000	3,924	26.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call		19.00000	21	26.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put		5,890.00000	5,855	26.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call		10.00000	11	28.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put		7,881.00000	7,845	28.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call		4,186.00000	4,222	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		3,199.00000	3,236	22.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put		21.00000	20	22.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call		2,220.00000	2,256	18.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put		41.00000	40	18.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call		1,322.00000	1,355	16.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put		144.00000	139	16.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call		218.00000	227	21.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put		2,039.00000	2,012	21.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call		87.00000	91	25.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put		3,908.00000	3,876	25.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call		20.00000	21	26.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put		5,841.00000	5,806	26.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call		10.00000	11	28.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put		7,832.00000	7,795	28.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	7.70	Call			3,840.00000	3,877	25.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put			12.00000	11	25.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call			2,855.00000	2,892	21.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put			27.00000	26	21.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call			1,889.00000	1,923	17.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put			61.00000	57	17.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call			1,061.00000	1,089	16.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put			233.00000	224	16.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call			183.00000	192	22.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put			2,354.00000	2,326	22.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call			71.00000	76	26.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put			4,242.00000	4,210	26.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call			17.00000	17	26.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put			6,188.00000	6,152	26.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call			9.00000	9	29.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put			8,180.00000	8,144	29.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call			3,939.00000	3,976	25.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put			11.00000	10	25.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call			2,954.00000	2,990	21.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put			25.00000	25	21.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call			1,981.00000	2,015	17.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put			53.00000	49	17.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call			1,130.00000	1,158	16.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put			201.00000	193	16.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call			193.00000	202	22.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put			2,264.00000	2,236	22.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call			76.00000	82	26.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put			4,148.00000	4,116	26.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call			17.00000	18	26.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put			6,088.00000	6,052	26.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call			9.00000	10	29.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put			8,081.00000	8,044	29.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Call			3,249.00000	3,285	22.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Put			20.00000	19	22.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Call			2,268.00000	2,304	18.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Put			40.00000	39	18.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Call			1,364.00000	1,396	16.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Put			135.00000	131	16.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Call			223.00000	233	21.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Put			1,995.00000	1,967	21.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Call			89.00000	93	25.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Put			3,860.00000	3,827	25.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Call			21.00000	22	26.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Put			5,792.00000	5,757	26.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Call			10.00000	11	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 14/06/2010 Currency Future	19.30	Put		7,782.00000	7,745	28.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Call		3,741.00000	3,778	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Put		13.00000	12	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Call		2,757.00000	2,794	20.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Put		28.00000	28	20.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Call		1,799.00000	1,832	17.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Put		70.00000	66	17.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Call		996.00000	1,023	16.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Put		267.00000	258	16.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Call		174.00000	182	22.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Put		2,445.00000	2,416	22.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Call		66.00000	71	26.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Put		4,337.00000	4,305	26.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Call		16.00000	17	26.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Put		6,287.00000	6,251	26.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Call		8.00000	9	29.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Put		8,279.00000	8,243	29.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Call		3,692.00000	3,729	24.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Put		13.00000	13	24.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Call		2,708.00000	2,745	20.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Put		29.00000	29	20.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Call		1,754.00000	1,787	16.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Put		75.00000	71	16.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Call		964.00000	991	16.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Put		286.00000	276	16.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Call		170.00000	178	23.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Put		2,491.00000	2,462	23.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.85	Call		64.00000	68	26.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.85	Put		4,385.00000	4,352	26.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Call		16.00000	16	26.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Put		6,337.00000	6,301	26.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Call		8.00000	8	29.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Put		8,329.00000	8,293	29.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Call		3,593.00000	3,630	24.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Put		14.00000	14	24.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Call		2,610.00000	2,646	20.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Put		31.00000	31	20.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Call		1,664.00000	1,698	16.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Put		86.00000	82	16.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Call		903.00000	930	16.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Put		325.00000	314	16.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Call		161.00000	169	23.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Put		2,582.00000	2,553	23.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Call		59.00000	63	26.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Put		4,480.00000	4,448	26.30	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	17.95	Call			15.00000	16	26.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.95	Put			6,436.00000	6,400	26.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.95	Call			7.00000	8	29.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.95	Put			8,429.00000	8,392	29.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.90	Call			3,643.00000	3,679	24.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.90	Put			14.00000	14	24.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.90	Call			2,659.00000	2,695	20.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.90	Put			30.00000	30	20.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.90	Call			1,709.00000	1,742	16.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.90	Put			80.00000	76	16.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.90	Call			933.00000	960	16.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.90	Put			305.00000	295	16.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.90	Call			165.00000	173	23.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.90	Put			2,537.00000	2,507	23.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.90	Call			61.00000	66	26.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.90	Put			4,433.00000	4,400	26.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.90	Call			16.00000	16	26.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.90	Put			6,387.00000	6,350	26.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.90	Call			8.00000	8	29.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.90	Put			8,379.00000	8,342	29.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.15	Call			3,396.00000	3,433	23.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.15	Put			17.00000	17	23.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.15	Call			2,415.00000	2,451	19.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.15	Put			36.00000	35	19.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.15	Call			1,490.00000	1,523	16.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.15	Put			112.00000	108	16.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.15	Call			790.00000	816	16.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.15	Put			412.00000	400	16.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.15	Call			146.00000	153	23.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.15	Put			2,767.00000	2,738	23.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.15	Call			51.00000	54	26.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.15	Put			4,672.00000	4,639	26.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.15	Call			14.00000	15	26.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.15	Put			6,636.00000	6,599	26.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.15	Call			6.00000	7	29.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.15	Put			8,628.00000	8,591	29.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.00	Call			3,544.00000	3,581	24.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.00	Put			15.00000	15	24.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.00	Call			2,561.00000	2,597	19.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.00	Put			32.00000	32	19.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.00	Call			1,620.00000	1,654	16.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.00	Put			92.00000	88	16.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.00	Call			874.00000	900	16.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.00	Put			345.00000	334	16.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.00	Call			157.00000	165	23.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	14.00	Put		2,629.00000	2,599	23.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.00	Call		57.00000	61	26.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.00	Put		4,528.00000	4,495	26.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.00	Call		15.00000	16	26.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.00	Put		6,486.00000	6,450	26.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.00	Call		7.00000	8	29.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.00	Put		8,478.00000	8,442	29.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.75	Call		3,791.00000	3,828	25.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.75	Put		12.00000	12	25.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.75	Call		2,806.00000	2,843	21.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.75	Put		28.00000	27	21.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.75	Call		1,844.00000	1,877	17.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.75	Put		65.00000	62	17.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.75	Call		1,028.00000	1,056	16.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.75	Put		250.00000	240	16.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.75	Call		178.00000	187	22.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.75	Put		2,400.00000	2,371	22.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.75	Call		68.00000	73	26.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.75	Put		4,290.00000	4,258	26.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.75	Call		16.00000	17	26.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.75	Put		6,237.00000	6,201	26.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.75	Call		8.00000	9	29.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.75	Put		8,230.00000	8,193	29.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future			11.93870	11.89620		18.02	0.00	0	85.00
€ / R On 13/12/2010 Currency Future	11.90	Call		879.00000	905	17.93	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.90	Put		883.00000	867	17.93	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.85	Call		898.00000	925	17.85	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.85	Put		852.00000	836	17.85	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.95	Call		861.00000	886	18.02	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.95	Put		915.00000	898	18.02	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.00	Call		843.00000	868	18.11	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.00	Put		947.00000	929	18.11	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.10	Call		809.00000	833	18.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.10	Put		1,013.00000	995	18.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Call		777.00000	800	18.50	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Put		1,081.00000	1,062	18.50	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.40	Call		717.00000	739	18.88	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.40	Put		1,221.00000	1,200	18.88	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.55	Call		676.00000	697	19.17	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.55	Put		1,330.00000	1,308	19.17	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.25	Call		761.00000	784	18.59	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.25	Put		1,115.00000	1,096	18.59	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Call		826.00000	851	18.21	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Put		980.00000	962	18.21	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Call		3,728.00000	3,771	20.42	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 13/12/2010 Currency Future	8.20	Put			32.00000	32	20.42	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Call			2,760.00000	2,801	17.34	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Put			64.00000	63	17.34	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Call			1,878.00000	1,917	16.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Put			182.00000	178	16.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Call			1,194.00000	1,225	16.72	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Put			497.00000	486	16.72	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Call			381.00000	394	22.24	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Put			2,685.00000	2,655	22.24	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Call			217.00000	224	25.40	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Put			4,521.00000	4,486	25.40	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Call			137.00000	142	28.05	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Put			6,440.00000	6,403	28.05	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Call			85.00000	89	29.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Put			8,389.00000	8,351	29.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Call			3,091.00000	3,134	18.05	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Put			45.00000	45	18.05	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Call			2,168.00000	2,210	16.45	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Put			122.00000	121	16.45	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Call			1,396.00000	1,433	16.29	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Put			350.00000	344	16.29	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Call			603.00000	622	19.74	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Put			1,557.00000	1,533	19.74	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Call			312.00000	322	23.29	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Put			3,265.00000	3,233	23.29	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Call			185.00000	191	26.28	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Put			5,138.00000	5,102	26.28	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Call			118.00000	122	28.73	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Put			7,072.00000	7,034	28.73	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Call			67.00000	71	29.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Put			9,021.00000	8,982	29.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.95	Call			2,995.00000	3,036	17.69	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.95	Put			49.00000	48	17.69	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.95	Call			2,082.00000	2,122	16.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.95	Put			136.00000	133	16.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.95	Call			1,333.00000	1,365	16.29	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.95	Put			386.00000	377	16.29	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.95	Call			581.00000	599	19.93	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.95	Put			1,635.00000	1,611	19.93	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.95	Call			303.00000	313	23.45	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.95	Put			3,356.00000	3,324	23.45	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.95	Call			180.00000	186	26.42	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.95	Put			5,234.00000	5,198	26.42	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.95	Call			115.00000	120	28.84	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.95	Put			7,169.00000	7,131	28.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 13/12/2010 Currency Future	20.95	Call		65.00000	68	29.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.95	Put		9,119.00000	9,079	29.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.25	Call		3,679.00000	3,722	20.23	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.25	Put		33.00000	33	20.23	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.25	Call		2,714.00000	2,755	17.27	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.25	Put		67.00000	66	17.27	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.25	Call		1,838.00000	1,877	16.30	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.25	Put		192.00000	188	16.30	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.25	Call		1,168.00000	1,198	16.81	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.25	Put		521.00000	509	16.81	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.25	Call		375.00000	388	22.32	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.25	Put		2,729.00000	2,699	22.32	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.25	Call		214.00000	222	25.47	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.25	Put		4,568.00000	4,533	25.47	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.25	Call		135.00000	140	28.10	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.25	Put		6,489.00000	6,451	28.10	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.25	Call		84.00000	88	29.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.25	Put		8,438.00000	8,399	29.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.55	Call		3,385.00000	3,428	19.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.55	Put		39.00000	39	19.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.55	Call		2,438.00000	2,479	16.86	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.55	Put		91.00000	90	16.86	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.55	Call		1,609.00000	1,647	16.30	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.55	Put		263.00000	258	16.30	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.55	Call		1,023.00000	1,052	17.33	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.55	Put		677.00000	663	17.33	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.55	Call		341.00000	353	22.81	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.55	Put		2,995.00000	2,964	22.81	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.55	Call		198.00000	205	25.88	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.55	Put		4,852.00000	4,817	25.88	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.55	Call		126.00000	131	28.42	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.55	Put		6,780.00000	6,742	28.42	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.55	Call		75.00000	79	29.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.55	Put		8,729.00000	8,690	29.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.40	Call		3,532.00000	3,575	19.69	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.40	Put		36.00000	36	19.69	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.40	Call		2,575.00000	2,616	17.07	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.40	Put		79.00000	77	17.07	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.40	Call		1,722.00000	1,760	16.30	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.40	Put		225.00000	221	16.30	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.40	Call		1,093.00000	1,123	17.07	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.40	Put		597.00000	584	17.07	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.40	Call		357.00000	369	22.56	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.40	Put		2,861.00000	2,831	22.56	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.40	Call		206.00000	213	25.67	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 13/12/2010 Currency Future	16.40	Put		4,710.00000	4,674	25.67	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.40	Call		130.00000	135	28.26	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.40	Put		6,634.00000	6,596	28.26	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.40	Call		79.00000	83	29.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.40	Put		8,583.00000	8,545	29.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.10	Call		3,827.00000	3,869	20.78	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.10	Put		31.00000	31	20.78	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.10	Call		2,854.00000	2,895	17.48	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.10	Put		58.00000	56	17.48	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.10	Call		1,959.00000	1,998	16.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.10	Put		162.00000	159	16.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.10	Call		1,247.00000	1,279	16.55	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.10	Put		451.00000	440	16.55	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.10	Call		394.00000	407	22.08	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.10	Put		2,598.00000	2,568	22.08	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.10	Call		223.00000	230	25.26	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.10	Put		4,427.00000	4,392	25.26	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.10	Call		140.00000	145	27.94	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.10	Put		6,344.00000	6,306	27.94	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.10	Call		89.00000	93	29.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.10	Put		8,292.00000	8,254	29.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.00	Call		3,925.00000	3,968	21.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.00	Put		29.00000	29	21.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.00	Call		2,948.00000	2,989	17.62	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.00	Put		52.00000	50	17.62	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.00	Call		2,041.00000	2,080	16.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.00	Put		145.00000	141	16.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.00	Call		1,304.00000	1,336	16.38	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.00	Put		407.00000	397	16.38	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.00	Call		407.00000	421	21.92	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.00	Put		2,511.00000	2,482	21.92	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.00	Call		229.00000	237	25.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.00	Put		4,333.00000	4,298	25.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.00	Call		143.00000	149	27.84	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.00	Put		6,247.00000	6,210	27.84	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.00	Call		92.00000	96	29.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.00	Put		8,196.00000	8,157	29.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	7.95	Call		3,974.00000	4,017	21.32	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	7.95	Put		28.00000	28	21.32	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	13.95	Call		414.00000	428	21.84	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	13.95	Put		2,468.00000	2,439	21.84	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	15.95	Call		232.00000	240	25.06	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	15.95	Put		4,286.00000	4,251	25.06	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	17.95	Call		145.00000	150	27.78	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	17.95	Put		6,199.00000	6,162	27.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 13/12/2010 Currency Future	19.95	Call			94.00000	98	29.89	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	19.95	Put			8,147.00000	8,109	29.89	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	7.90	Call			4,024.00000	4,065	21.32	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	7.90	Put			27.00000	26	21.32	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.90	Call			3,043.00000	3,085	17.87	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.90	Put			46.00000	47	17.87	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.90	Call			2,124.00000	2,166	16.38	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.90	Put			128.00000	127	16.38	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.90	Call			1,362.00000	1,399	16.29	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.90	Put			366.00000	360	16.29	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	13.90	Call			421.00000	435	21.74	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	13.90	Put			2,425.00000	2,396	21.74	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	15.90	Call			235.00000	243	24.98	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	15.90	Put			4,239.00000	4,204	24.98	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	17.90	Call			147.00000	152	27.72	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	17.90	Put			6,151.00000	6,113	27.72	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	19.90	Call			95.00000	99	29.84	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	19.90	Put			8,099.00000	8,060	29.84	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	7.85	Call			4,072.00000	4,113	21.32	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	7.85	Put			25.00000	24	21.32	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	13.85	Call			428.00000	441	21.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	13.85	Put			2,382.00000	2,353	21.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	15.85	Call			238.00000	246	24.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	15.85	Put			4,192.00000	4,157	24.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	17.85	Call			148.00000	153	27.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	17.85	Put			6,102.00000	6,065	27.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	19.85	Call			96.00000	100	29.79	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	19.85	Put			8,050.00000	8,011	29.79	0.00	0	0.00
AL13 On 04/02/2010 Index Future			254.12600		254.31100		0.00	0.00	0	22.00
AL7T On 04/02/2010 Index Future			323.47000		324.17800		0.00	0.00	0	58.00
ALBI On 04/02/2010 Index Future			300.68200		301.28100		0.00	0.00	0	585.00
ALBI On 06/05/2010 Index Future			306.20200		306.81300		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			311.39000		312.06200		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future			130.55200		130.68900		0.00	0.00	0	2.00
CRD1 On 06/05/2010 Index Future			132.94900		133.08900		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi			302.32250		302.92900		5.37	0.00	0	1,525.00
GOVI On 06/05/2010 jGovi			307.87300		308.49050		6.80	0.00	0	0.00
GOVI On 05/08/2010 jGovi			313.61200		314.24100		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			364.55900		365.74400		0.00	0.00	0	425.00
J153 On 31/08/2010 jSwap			6.89407		6.91238		15.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.82200		8.76200		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.68300		8.59300		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.65500		8.60600		15.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.97500		8.90500		15.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.96200		8.88300		15.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.99700		8.91100		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			6.97700		6.96600		0.26	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.12100		7.10400		0.33	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.32900		7.32800		0.36	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.66000		7.63400		0.38	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.88100		7.85100		2.63	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.79400		8.73500		5.41	0.00	0	0.00
JN10 On 04/02/2010 jNote			9.02700		8.93500		8.73	0.00	0	0.00
JROD On 30/11/2009 jRod			6.73200		6.73500		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			6.84200		6.85200		0.00	0.00	0	0.00
JROD On 29/01/2010 jRod			7.00900		7.03400		0.00	0.00	0	0.00
JROD On 26/02/2010 jRod			6.98400		7.00200		0.00	0.00	0	0.00
JROD On 31/03/2010 jRod			7.18400		7.20000		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			291.59000		292.15500		0.00	0.00	0	3.00
OTH1 On 06/05/2010 Index Future			296.94300		297.51900		0.00	0.00	0	0.00
R155 On 04/02/2010 Bond Future			7.50100		7.46300		0.00	0.00	0	31.00
R155 On 04/02/2010 Bond Future	7.50	Call			1,117.00000	1,081	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			1,061.00000	1,083	0.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.48400		8.45400		5.50	0.00	0	6,646.00
R157 On 04/02/2010 Bond Future	7.75	Call			246.00000	220	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,824.00000	3,948	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.55600		8.52300		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,731.00000	1,649	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			1,841.00000	1,916	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.59900		8.56400		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			2,720.00000	2,626	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			1,874.00000	1,940	5.34	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.06000		9.01900		11.75	0.00	0	10,112.00
R186 On 04/02/2010 Bond Future	8.25	Call			402.00000	347	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			7,988.00000	8,318	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.10700		9.06500		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			3,487.00000	3,289	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,092.00000	4,282	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.14000		9.09600		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			5,414.00000	5,179	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,015.00000	4,183	12.22	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.54500		8.51500		5.25	0.00	0	486.00
R201 On 04/02/2010 Bond Future	7.50	Call			60.00000	52	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,158.00000	4,268	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.61400		8.58100		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,291.00000	1,229	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,596.00000	1,658	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.65500		8.62000		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,562.00000	2,481	5.26	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,212.00000	1,256	5.26	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.04700		9.01700		7.75	0.00	0	1,570.00
R203 On 04/02/2010 Bond Future	8.20	Call			195.00000	174	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,627.00000	4,764	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.11600		9.08400		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			1,869.00000	1,786	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,301.00000	2,382	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.16500		9.13100		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			2,956.00000	2,859	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,364.00000	2,437	7.90	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.04600		9.01600		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		1,591.00000	1,496	9.00	0.00	0	200.00
R204 On 04/02/2010 Bond Future	9.00	Put		1,683.00000	1,761	9.00	0.00	0	200.00
R204 On 04/02/2010 Bond Future	8.20	Call		227.00000	203	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		5,098.00000	5,246	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.50	Call		534.00000	488	8.78	0.00	0	200.00
R204 On 04/02/2010 Bond Future	8.50	Put		3,577.00000	3,704	8.78	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.11000	9.07800		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		2,062.00000	1,970	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		2,504.00000	2,592	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.15500	9.12200		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call		3,309.00000	3,203	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put		2,605.00000	2,682	9.17	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.62100	8.59000		5.50	0.00	0	2.00
R206 On 04/02/2010 Bond Future	7.50	Call		94.00000	84	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		3,668.00000	3,757	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.71200	8.67800		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call		1,528.00000	1,470	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put		1,311.00000	1,355	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.77200	8.73600		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call		1,983.00000	1,921	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put		1,236.00000	1,277	4.81	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.20500	9.17500		10.00	0.00	0	600.00
R207 On 04/02/2010 Bond Future	8.25	Call		175.00000	155	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		5,858.00000	6,015	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.27000	9.23900		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call		2,386.00000	2,288	9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put		2,323.00000	2,403	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.32000	9.28700		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call		3,669.00000	3,555	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put		2,471.00000	2,544	10.20	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.20100	9.17100		10.50	0.00	0	5,004.00
R208 On 04/02/2010 Bond Future	8.50	Call		383.00000	347	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		4,617.00000	4,763	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.25900	9.22700		10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call		2,502.00000	2,396	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put		2,364.00000	2,450	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.30100	9.26800		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call		3,886.00000	3,767	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put		2,529.00000	2,604	10.93	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.70200	8.66100		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			77.00000	63	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			10,647.00000	10,968	14.60	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			9,881.00000	9,558	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			108.00000	119	16.63	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.72900		8.68700		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			2,403.00000	2,247	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			3,951.00000	4,135	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.74400		8.70200		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			4,209.00000	4,020	15.30	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,822.00000	3,972	15.30	0.00	0	0.00
TRT1 On 04/02/2010 Index Future				298.56500	299.16100		0.00	0.00	0	100.00
TRT1 On 06/05/2010 Index Future				304.04600	304.65300		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.97360		6.93500		15.95	69,736.00	10	13,419.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			126.00000	141	15.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			141.00000	118	15.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			185.00000	206	16.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			100.00000	82	16.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			154.00000	172	16.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			119.00000	99	16.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			126.00000	141	15.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			141.00000	118	15.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			107.00000	120	16.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			172.00000	146	16.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			77.00000	86	17.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			242.00000	212	17.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			55.00000	61	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			320.00000	288	17.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,385.00000	6,424	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			90.00000	102	16.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			205.00000	178	16.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			90.00000	102	16.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			205.00000	178	16.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			185.00000	206	16.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			100.00000	82	16.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			219.00000	242	17.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			84.00000	68	17.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call			255.00000	280	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put			70.00000	56	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			293.00000	320	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			58.00000	47	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			293.00000	320	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
ZAAD On 14/12/2009 Currency Future	6.70	Put		58.00000	47	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		333.00000	362	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		48.00000	38	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		333.00000	362	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		48.00000	38	18.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		219.00000	242	17.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		84.00000	68	17.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		461.00000	495	19.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		26.00000	21	19.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		507.00000	541	20.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		22.00000	17	20.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		417.00000	449	19.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		32.00000	26	19.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		507.00000	541	20.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		22.00000	17	20.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		553.00000	588	20.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		18.00000	14	20.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		374.00000	405	18.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		39.00000	31	18.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		417.00000	449	19.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		32.00000	26	19.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		154.00000	172	16.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		119.00000	99	16.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		553.00000	588	20.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		18.00000	14	20.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		599.00000	635	21.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		14.00000	11	21.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		647.00000	683	21.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		12.00000	9	21.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		647.00000	683	21.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		12.00000	9	21.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		694.00000	731	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		9.00000	7	21.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		39.00000	44	18.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		404.00000	370	18.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		65.00000	73	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		280.00000	249	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		65.00000	73	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		280.00000	249	17.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		46.00000	52	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		361.00000	328	18.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		6,085.00000	6,124	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,585.00000	4,624	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	22.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.85	Call		3,085.00000	3,124	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,585.00000	1,624	28.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		0.00000	0	28.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		2.00000	2	27.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,417.00000	1,379	27.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		0.00000	0	38.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		2,915.00000	2,877	38.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	47.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,415.00000	4,376	47.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	49.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		5,915.00000	5,876	49.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,335.00000	6,374	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,835.00000	4,874	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,335.00000	3,374	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,835.00000	1,874	29.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		0.00000	0	29.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		4.00000	4	25.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,169.00000	1,131	25.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		0.00000	0	36.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,665.00000	2,627	36.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	46.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,165.00000	4,126	46.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	49.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,665.00000	5,626	49.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,885.00000	4,924	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,385.00000	3,424	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,885.00000	1,924	29.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		0.00000	0	29.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		4.00000	5	24.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,119.00000	1,081	24.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		0.00000	0	36.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,615.00000	2,577	36.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	46.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,115.00000	4,077	46.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	48.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,615.00000	5,576	48.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		840.00000	878	23.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		5.00000	4	23.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		743.00000	780	22.37	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		8.00000	6	22.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		1,037.00000	1,075	24.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		2.00000	2	24.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		938.00000	976	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		3.00000	3	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		791.00000	829	22.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		6.00000	5	22.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		743.00000	780	22.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		8.00000	6	22.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		889.00000	927	23.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		4.00000	3	23.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		599.00000	635	21.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		14.00000	11	21.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		988.00000	1,026	24.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		3.00000	2	24.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,585.00000	3,624	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,585.00000	2,624	25.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	25.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		0.00000	0	42.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,415.00000	3,377	42.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	48.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,415.00000	5,376	48.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	52.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,415.00000	7,376	52.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,485.00000	4,524	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,485.00000	3,524	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,485.00000	2,524	26.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	0	26.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,485.00000	1,524	27.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		0.00000	0	27.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		2.00000	2	27.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,517.00000	1,478	27.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		0.00000	0	42.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,515.00000	3,477	42.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	48.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,515.00000	5,476	48.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	52.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,515.00000	7,476	52.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,435.00000	4,474	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,435.00000	3,474	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	22.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,435.00000	2,474	27.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			0.00000	0	27.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,435.00000	1,474	27.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			0.00000	0	27.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			2.00000	2	28.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,567.00000	1,528	28.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			0.00000	0	43.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,565.00000	3,527	43.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			0.00000	0	48.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,565.00000	5,526	48.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	52.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,565.00000	7,526	52.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,385.00000	4,424	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,385.00000	2,424	27.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			0.00000	0	27.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,385.00000	1,424	26.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			0.00000	0	26.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			2.00000	2	28.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,617.00000	1,578	28.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			0.00000	0	43.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,615.00000	3,577	43.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	52.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,615.00000	7,576	52.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,335.00000	4,374	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,335.00000	2,374	27.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			0.00000	0	27.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,335.00000	1,374	26.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			0.00000	0	26.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			1.00000	1	29.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			1,666.00000	1,628	29.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			0.00000	0	43.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,665.00000	3,627	43.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	52.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,665.00000	7,626	52.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			4,285.00000	4,324	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			3,285.00000	3,324	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			2,285.00000	2,324	28.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			0.00000	0	28.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			1,286.00000	1,324	26.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			1.00000	0	26.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			1.00000	1	29.59	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		1,716.00000	1,678	29.59	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		3,715.00000	3,677	44.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	49.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		5,715.00000	5,676	49.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	52.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		7,715.00000	7,676	52.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,535.00000	4,574	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,535.00000	3,574	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,535.00000	2,574	26.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		0.00000	0	26.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,535.00000	1,574	27.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		0.00000	0	27.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		2.00000	2	27.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,467.00000	1,429	27.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		0.00000	0	42.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,465.00000	3,427	42.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	48.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,465.00000	5,426	48.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	52.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,465.00000	7,426	52.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		4,235.00000	4,274	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		3,235.00000	3,274	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		2,235.00000	2,274	28.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		0.00000	0	28.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		1,236.00000	1,274	26.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		1.00000	1	26.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		1.00000	1	29.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		1,766.00000	1,728	29.99	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		3,765.00000	3,727	44.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	49.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		5,765.00000	5,726	49.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	52.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		7,765.00000	7,726	52.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		4,185.00000	4,224	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		3,185.00000	3,224	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		2,185.00000	2,224	28.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		0.00000	0	28.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.75	Call			1,186.00000	1,224	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			1.00000	1	25.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			1.00000	1	30.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			1,816.00000	1,778	30.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			0.00000	0	44.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			3,815.00000	3,777	44.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	49.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			5,815.00000	5,776	49.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	52.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			7,815.00000	7,776	52.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			4,035.00000	4,074	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			3,035.00000	3,074	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			2,035.00000	2,074	30.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			0.00000	0	30.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			1.00000	1	31.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			1,966.00000	1,927	31.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			0.00000	0	46.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			3,965.00000	3,927	46.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			0.00000	0	49.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			5,965.00000	5,926	49.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	53.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			7,965.00000	7,926	53.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			4,135.00000	4,174	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			3,135.00000	3,174	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			2,135.00000	2,174	29.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			0.00000	0	29.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			1,136.00000	1,175	25.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put			1.00000	1	25.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call			1.00000	1	30.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put			1,866.00000	1,827	30.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call			0.00000	0	45.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put			3,865.00000	3,827	45.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call			0.00000	0	49.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put			5,865.00000	5,826	49.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call			0.00000	0	53.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put			7,865.00000	7,826	53.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call			4,085.00000	4,124	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put			0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call			2,085.00000	2,124	29.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put			0.00000	0	29.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call			1,087.00000	1,125	25.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.85	Put			2.00000	1	25.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call			1.00000	1	31.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put			1,916.00000	1,877	31.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call			0.00000	0	45.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put			3,915.00000	3,877	45.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call			0.00000	0	53.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put			7,915.00000	7,876	53.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Call			3,935.00000	3,974	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Put			0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Call			2,935.00000	2,974	23.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Put			0.00000	0	23.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Call			1,935.00000	1,974	30.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Put			0.00000	0	30.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Call			1.00000	1	32.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Put			2,066.00000	2,027	32.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Call			0.00000	0	46.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Put			4,065.00000	4,027	46.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Call			0.00000	0	49.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Put			6,065.00000	6,026	49.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Call			0.00000	0	53.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Put			8,065.00000	8,026	53.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Call			3,885.00000	3,924	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Put			0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Call			2,885.00000	2,924	23.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Put			0.00000	0	23.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Call			1.00000	1	32.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Put			2,116.00000	2,077	32.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Call			0.00000	0	49.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Put			6,115.00000	6,076	49.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.05	Call			0.00000	0	53.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.05	Put			8,115.00000	8,076	53.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.10	Call			3,835.00000	3,874	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.10	Put			0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.10	Call			2,835.00000	2,874	23.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.10	Put			0.00000	0	23.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.10	Call			1.00000	1	33.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.10	Put			2,166.00000	2,127	33.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.10	Call			0.00000	0	49.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.10	Put			6,165.00000	6,126	49.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.10	Call			0.00000	0	53.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.10	Put			8,165.00000	8,126	53.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.20	Call			3,735.00000	3,774	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.20	Put			0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.20	Call			2,735.00000	2,774	24.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.20	Put			0.00000	0	24.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.20	Call		1,735.00000	1,774	28.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.20	Put		0.00000	0	28.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.20	Call		1.00000	1	33.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.20	Put		2,266.00000	2,227	33.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.20	Call		0.00000	0	46.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.20	Put		4,265.00000	4,226	46.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.20	Call		0.00000	0	50.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.20	Put		6,265.00000	6,226	50.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.20	Call		0.00000	0	53.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.20	Put		8,265.00000	8,226	53.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.95	Call		3,985.00000	4,024	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.95	Put		0.00000	0	22.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.95	Call		2,985.00000	3,024	22.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.95	Put		0.00000	0	22.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.95	Call		1,985.00000	2,024	30.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.95	Put		0.00000	0	30.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		988.00000	1,026	24.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		3.00000	2	24.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.95	Call		1.00000	1	32.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.95	Put		2,016.00000	1,977	32.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.95	Call		0.00000	0	46.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.95	Put		4,015.00000	3,977	46.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.95	Call		0.00000	0	49.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.95	Put		6,015.00000	5,976	49.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.95	Call		0.00000	0	53.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.95	Put		8,015.00000	7,976	53.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			7.02090	6.98340		16.26	0.00	0	8,478.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		257.00000	273	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		274.00000	253	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		309.00000	328	16.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		225.00000	207	16.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		282.00000	300	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		249.00000	229	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Call		237.00000	252	16.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Put		304.00000	281	16.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.15	Call		201.00000	214	16.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.15	Put		368.00000	343	16.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.25	Call		171.00000	181	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.25	Put		437.00000	410	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		219.00000	232	16.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		335.00000	312	16.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		337.00000	357	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		203.00000	186	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		366.00000	388	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		183.00000	167	16.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.75	Call			397.00000	421	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put			164.00000	150	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			429.00000	454	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			146.00000	133	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			429.00000	454	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			146.00000	133	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			366.00000	388	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			183.00000	167	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call			534.00000	563	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put			101.00000	92	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call			572.00000	602	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put			88.00000	81	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			498.00000	526	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			114.00000	105	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			498.00000	526	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			114.00000	105	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call			611.00000	642	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put			77.00000	71	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call			463.00000	489	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put			129.00000	118	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			650.00000	682	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			67.00000	62	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			733.00000	767	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			50.00000	46	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			820.00000	855	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			36.00000	34	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			864.00000	900	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			31.00000	29	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			776.00000	810	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			43.00000	40	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			691.00000	724	17.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			58.00000	53	17.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			955.00000	991	17.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			22.00000	21	17.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			1,001.00000	1,038	17.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			18.00000	17	17.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			909.00000	945	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			26.00000	24	17.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			820.00000	855	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			36.00000	34	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			733.00000	767	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			50.00000	46	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,583.00000	4,621	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,583.00000	3,621	24.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	0	24.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,584.00000	2,621	27.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		0.00000	0	27.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,589.00000	1,626	21.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		6.00000	5	21.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		27.00000	28	20.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,444.00000	1,407	20.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		3.00000	3	27.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,420.00000	3,382	27.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		1.00000	1	33.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,417.00000	5,380	33.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		0.00000	0	38.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,417.00000	7,379	38.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,483.00000	4,521	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,483.00000	3,521	25.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		0.00000	0	25.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,484.00000	2,521	26.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		1.00000	1	26.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,490.00000	1,527	21.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		7.00000	7	21.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		23.00000	24	21.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,540.00000	1,504	21.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		3.00000	3	28.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,520.00000	3,482	28.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		1.00000	1	33.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,517.00000	5,480	33.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		0.00000	0	38.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,517.00000	7,479	38.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,433.00000	4,471	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,433.00000	3,471	25.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		0.00000	0	25.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,434.00000	2,472	26.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		1.00000	1	26.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,441.00000	1,478	20.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		8.00000	7	20.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		22.00000	23	21.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,588.00000	1,552	21.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		3.00000	3	28.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,569.00000	3,532	28.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		1.00000	1	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,567.00000	5,530	33.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		0.00000	0	38.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,567.00000	7,529	38.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,383.00000	4,421	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,383.00000	3,421	26.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		0.00000	0	26.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,384.00000	2,422	26.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		1.00000	1	26.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,392.00000	1,429	20.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		8.00000	8	20.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		20.00000	21	21.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		1,637.00000	1,600	21.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		3.00000	3	28.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,619.00000	3,582	28.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		1.00000	1	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,617.00000	5,580	33.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		0.00000	0	39.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,617.00000	7,579	39.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,392.00000	1,429	20.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		8.00000	8	20.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		4,283.00000	4,321	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		3,283.00000	3,321	27.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		0.00000	0	27.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		2,285.00000	2,322	26.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		1.00000	1	26.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,293.00000	1,330	19.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		10.00000	10	19.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		18.00000	18	21.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		1,734.00000	1,698	21.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		3.00000	3	28.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		3,719.00000	3,682	28.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	33.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		5,717.00000	5,680	33.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	0	39.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		7,717.00000	7,679	39.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,333.00000	4,371	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,333.00000	3,371	26.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		0.00000	0	26.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,334.00000	2,372	26.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		1.00000	1	26.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,342.00000	1,380	20.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		9.00000	9	20.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		19.00000	20	21.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,686.00000	1,649	21.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		3.00000	3	28.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,669.00000	3,632	28.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	33.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,667.00000	5,630	33.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		0.00000	0	39.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,667.00000	7,629	39.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,533.00000	4,571	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,533.00000	3,571	25.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	25.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,534.00000	2,571	27.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		1.00000	0	27.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,540.00000	1,577	21.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		6.00000	6	21.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		25.00000	26	21.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,492.00000	1,455	21.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		3.00000	3	27.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,470.00000	3,432	27.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		1.00000	1	33.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,467.00000	5,430	33.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		0.00000	0	38.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,467.00000	7,429	38.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		4,233.00000	4,271	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		3,233.00000	3,271	27.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		0.00000	0	27.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		2,235.00000	2,272	25.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		1.00000	1	25.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,244.00000	1,281	19.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		11.00000	11	19.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		17.00000	17	22.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		1,783.00000	1,746	22.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		2.00000	3	29.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		3,769.00000	3,732	29.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	1	34.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		5,767.00000	5,730	34.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		0.00000	0	39.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		7,767.00000	7,729	39.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		4,133.00000	4,171	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		3,133.00000	3,171	28.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		0.00000	0	28.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		2,135.00000	2,173	25.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		2.00000	2	25.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		1,147.00000	1,184	18.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		13.00000	13	18.64	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 15/03/2010 Currency Future	8.85	Call			15.00000	15	22.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			1,881.00000	1,844	22.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			2.00000	2	29.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			3,869.00000	3,832	29.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call			1.00000	1	34.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			5,867.00000	5,830	34.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call			0.00000	0	39.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			7,867.00000	7,829	39.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			4,033.00000	4,071	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			3,033.00000	3,071	28.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			0.00000	0	28.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			2,036.00000	2,073	24.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			2.00000	2	24.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			1,050.00000	1,087	17.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			16.00000	16	17.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			13.00000	13	22.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			1,979.00000	1,942	22.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			2.00000	2	29.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			3,969.00000	3,931	29.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			1.00000	1	34.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			5,967.00000	5,930	34.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			0.00000	0	40.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			7,967.00000	7,929	40.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			4,083.00000	4,121	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			3,083.00000	3,121	28.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			0.00000	0	28.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			2,085.00000	2,123	25.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			2.00000	2	25.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			1,098.00000	1,135	18.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			15.00000	14	18.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			14.00000	14	22.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			1,930.00000	1,893	22.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			2.00000	2	29.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			3,919.00000	3,881	29.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			1.00000	1	34.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			5,917.00000	5,880	34.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			0.00000	0	39.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			7,917.00000	7,879	39.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			4,183.00000	4,221	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			3,183.00000	3,221	27.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put			0.00000	0	27.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			2,185.00000	2,222	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
ZAAD On 15/03/2010 Currency Future	4.80	Put		1.00000	1	25.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		1,196.00000	1,233	19.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		12.00000	12	19.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		16.00000	16	22.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		1,832.00000	1,795	22.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		2.00000	3	29.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		3,819.00000	3,782	29.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	34.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		5,817.00000	5,780	34.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	0	39.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		7,817.00000	7,779	39.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Call		3,983.00000	4,021	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Put		0.00000	0	22.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Call		2,984.00000	3,021	29.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Put		0.00000	0	29.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Call		1,986.00000	2,023	24.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Put		3.00000	3	24.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Call		12.00000	12	22.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Put		2,029.00000	1,992	22.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Call		2.00000	2	29.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Put		4,019.00000	3,981	29.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Call		1.00000	1	34.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Put		6,017.00000	5,980	34.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Call		0.00000	0	40.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Put		8,017.00000	7,979	40.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Call		3,933.00000	3,971	22.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Put		0.00000	0	22.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Call		2,934.00000	2,971	28.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Put		0.00000	0	28.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Call		1,936.00000	1,974	24.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Put		3.00000	3	24.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Call		11.00000	12	23.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Put		2,078.00000	2,041	23.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Call		2.00000	2	30.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Put		4,069.00000	4,031	30.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Call		1.00000	1	34.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Put		6,067.00000	6,030	34.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Call		0.00000	0	40.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Put		8,067.00000	8,029	40.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Call		3,883.00000	3,921	22.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Put		0.00000	0	22.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Call		2,884.00000	2,921	28.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Put		0.00000	0	28.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.10	Call		1,887.00000	1,924	24.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.10	Put		3.00000	3	24.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	9.10	Call		11.00000	11	23.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.10	Put		2,127.00000	2,090	23.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.10	Call		2.00000	2	30.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.10	Put		4,119.00000	4,081	30.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Call		1.00000	1	34.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Put		6,117.00000	6,080	34.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Call		0.00000	0	40.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Put		8,117.00000	8,079	40.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.15	Call		3,833.00000	3,871	23.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.15	Put		0.00000	0	23.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.15	Call		2,834.00000	2,871	28.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.15	Put		0.00000	0	28.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.15	Call		1,837.00000	1,874	23.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.15	Put		4.00000	3	23.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.15	Call		10.00000	10	23.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.15	Put		2,177.00000	2,139	23.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.15	Call		2.00000	2	30.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.15	Put		4,168.00000	4,131	30.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.15	Call		1.00000	1	35.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.15	Put		6,167.00000	6,130	35.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.15	Call		0.00000	0	40.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.15	Put		8,167.00000	8,129	40.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.25	Call		3,733.00000	3,771	23.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.25	Put		0.00000	0	23.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.25	Call		2,734.00000	2,771	27.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.25	Put		0.00000	0	27.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.25	Call		1,738.00000	1,775	22.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.25	Put		4.00000	4	22.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.25	Call		9.00000	9	23.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.25	Put		2,276.00000	2,238	23.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.25	Call		2.00000	2	30.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.25	Put		4,268.00000	4,231	30.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.25	Call		1.00000	1	35.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.25	Put		6,267.00000	6,230	35.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.25	Call		0.00000	0	40.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.25	Put		8,267.00000	8,229	40.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			7.06200	7.02190		16.55	0.00	0	500.00
ZAAD On 14/06/2010 Currency Future	7.00	Call		366.00000	384	16.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Put		344.00000	322	16.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Call		389.00000	408	16.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Put		317.00000	296	16.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.05	Call		345.00000	362	16.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.05	Put		373.00000	350	16.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Call		326.00000	342	16.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Put		404.00000	380	16.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	7.20	Call			292.00000	306	17.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.20	Put			470.00000	444	17.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.25	Call			276.00000	290	17.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.25	Put			504.00000	478	17.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.15	Call			309.00000	324	16.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.15	Put			437.00000	412	16.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call			413.00000	432	16.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put			291.00000	270	16.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Call			438.00000	458	16.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Put			266.00000	246	16.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Call			464.00000	486	16.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put			242.00000	224	16.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call			491.00000	514	15.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put			219.00000	202	15.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call			581.00000	607	15.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put			159.00000	145	15.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call			613.00000	641	15.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put			142.00000	129	15.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call			550.00000	575	15.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put			178.00000	163	15.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call			647.00000	675	15.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put			125.00000	113	15.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call			520.00000	544	15.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put			198.00000	182	15.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call			4,522.00000	4,562	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put			0.00000	0	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call			3,522.00000	3,562	28.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call			2,525.00000	2,565	24.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put			3.00000	3	24.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call			1,536.00000	1,575	18.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put			14.00000	13	18.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call			82.00000	86	21.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put			1,560.00000	1,524	21.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call			11.00000	12	25.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put			3,490.00000	3,450	25.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call			3.00000	3	28.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put			5,481.00000	5,441	28.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call			1.00000	1	31.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put			7,479.00000	7,439	31.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call			4,472.00000	4,512	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put			0.00000	0	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call			3,472.00000	3,512	28.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put			0.00000	0	28.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call			2,475.00000	2,515	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
ZAAD On 14/06/2010 Currency Future	4.55	Put		3.00000	3	24.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,487.00000	1,526	18.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put		15.00000	14	18.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		79.00000	83	21.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		1,607.00000	1,571	21.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		11.00000	11	25.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,539.00000	3,499	25.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call		3.00000	3	28.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put		5,531.00000	5,491	28.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		1.00000	1	31.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put		7,529.00000	7,489	31.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,422.00000	4,462	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,422.00000	3,462	28.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		0.00000	0	28.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,426.00000	2,466	24.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		4.00000	4	24.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		1,438.00000	1,477	17.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		17.00000	15	17.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		76.00000	79	22.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		1,654.00000	1,617	22.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		10.00000	11	25.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		3,588.00000	3,549	25.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		3.00000	3	28.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,581.00000	5,541	28.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call		1.00000	1	31.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		7,579.00000	7,539	31.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call		4,372.00000	4,412	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put		0.00000	0	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call		3,372.00000	3,412	28.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put		0.00000	0	28.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call		2,376.00000	2,416	23.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put		4.00000	4	23.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call		1,390.00000	1,428	17.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put		18.00000	16	17.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call		73.00000	76	22.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put		1,701.00000	1,664	22.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call		10.00000	10	25.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,638.00000	3,598	25.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call		3.00000	3	28.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,631.00000	5,591	28.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call		1.00000	1	32.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put		7,629.00000	7,589	32.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call		4,222.00000	4,262	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put		0.00000	0	29.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	3.80	Call			3,223.00000	3,263	27.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put			1.00000	1	27.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call			2,227.00000	2,267	23.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put			5.00000	5	23.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call			1,244.00000	1,281	16.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put			22.00000	19	16.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call			65.00000	68	22.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put			1,843.00000	1,806	22.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call			8.00000	9	25.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put			3,786.00000	3,747	25.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call			2.00000	3	29.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put			5,781.00000	5,741	29.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call			1.00000	1	32.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put			7,779.00000	7,739	32.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call			4,122.00000	4,162	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put			0.00000	0	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call			3,123.00000	3,163	27.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put			1.00000	1	27.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call			2,128.00000	2,168	22.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put			6.00000	6	22.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call			1,147.00000	1,184	15.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put			25.00000	22	15.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call			61.00000	64	23.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put			1,939.00000	1,902	23.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call			8.00000	8	25.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put			3,886.00000	3,846	25.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call			2.00000	2	29.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put			5,880.00000	5,840	29.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call			1.00000	1	32.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put			7,879.00000	7,839	32.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call			4,272.00000	4,312	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put			0.00000	0	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call			3,272.00000	3,313	28.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put			1.00000	1	28.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call			2,277.00000	2,317	23.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put			5.00000	5	23.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call			1,292.00000	1,330	16.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put			20.00000	18	16.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call			68.00000	71	22.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put			1,796.00000	1,759	22.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call			9.00000	9	25.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put			3,737.00000	3,697	25.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call			2.00000	3	29.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put			5,731.00000	5,691	29.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call			1.00000	1	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
ZAAD On 14/06/2010 Currency Future	14.75	Put		7,729.00000	7,689	32.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Call		4,172.00000	4,212	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Put		0.00000	0	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Call		3,173.00000	3,213	27.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Put		1.00000	1	27.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Call		2,178.00000	2,218	22.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Put		6.00000	6	22.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Call		1,195.00000	1,233	15.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Put		23.00000	21	15.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Call		63.00000	66	23.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Put		1,891.00000	1,854	23.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Call		8.00000	8	25.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Put		3,836.00000	3,796	25.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Call		2.00000	2	29.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Put		5,830.00000	5,790	29.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Call		1.00000	1	32.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Put		7,829.00000	7,789	32.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Call		4,072.00000	4,112	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Put		0.00000	0	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Call		3,073.00000	3,113	27.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Put		1.00000	1	27.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Call		2,079.00000	2,119	22.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Put		7.00000	7	22.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Call		1,099.00000	1,135	15.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Put		27.00000	23	15.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Call		59.00000	61	23.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Put		1,987.00000	1,949	23.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Call		7.00000	7	25.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Put		3,935.00000	3,895	25.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Call		2.00000	2	29.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Put		5,930.00000	5,890	29.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Call		1.00000	1	32.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Put		7,929.00000	7,889	32.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Call		4,022.00000	4,062	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Put		0.00000	0	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Call		3,023.00000	3,063	27.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Put		1.00000	1	27.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Call		2,029.00000	2,069	21.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Put		7.00000	7	21.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Call		1,051.00000	1,087	14.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Put		29.00000	25	14.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Call		57.00000	59	23.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Put		2,035.00000	1,997	23.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Call		7.00000	7	25.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Put		3,985.00000	3,945	25.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	13.00	Call			2.00000	2	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Put			5,980.00000	5,940	29.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Call			1.00000	1	32.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Put			7,979.00000	7,939	32.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Call			3,922.00000	3,962	29.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Put			0.00000	0	29.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Call			2,923.00000	2,963	27.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Put			2.00000	1	27.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Call			1,930.00000	1,970	21.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Put			8.00000	8	21.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Call			959.00000	995	14.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Put			37.00000	33	14.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Call			52.00000	54	23.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Put			2,130.00000	2,092	23.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Call			6.00000	7	25.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Put			4,084.00000	4,045	25.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Call			2.00000	2	29.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Put			6,080.00000	6,040	29.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Call			1.00000	1	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Put			8,079.00000	8,039	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Call			3,872.00000	3,912	29.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Put			0.00000	0	29.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Call			2,874.00000	2,914	26.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Put			2.00000	2	26.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Call			1,881.00000	1,921	20.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Put			9.00000	9	20.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Call			917.00000	951	14.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Put			45.00000	39	14.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.15	Call			49.00000	51	23.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.15	Put			2,177.00000	2,139	23.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Call			6.00000	6	25.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Put			4,134.00000	4,094	25.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Call			2.00000	2	29.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Put			6,130.00000	6,090	29.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Call			1.00000	1	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Put			8,129.00000	8,089	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.20	Call			3,822.00000	3,862	29.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.20	Put			0.00000	0	29.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.20	Call			2,824.00000	2,864	26.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.20	Put			2.00000	2	26.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.20	Call			1,832.00000	1,871	20.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.20	Put			10.00000	9	20.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.20	Call			875.00000	908	14.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.20	Put			53.00000	46	14.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.20	Call			47.00000	49	23.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	9.20	Put		2,225.00000	2,187	23.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.20	Call		6.00000	6	26.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.20	Put		4,184.00000	4,144	26.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.20	Call		2.00000	2	29.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.20	Put		6,180.00000	6,140	29.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.20	Call		1.00000	1	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.20	Put		8,179.00000	8,139	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.25	Call		3,772.00000	3,812	29.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.25	Put		0.00000	0	29.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.25	Call		2,774.00000	2,814	26.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.25	Put		2.00000	2	26.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.25	Call		1,782.00000	1,822	20.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.25	Put		10.00000	10	20.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.25	Call		834.00000	867	14.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.25	Put		62.00000	55	14.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.25	Call		44.00000	46	23.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.25	Put		2,272.00000	2,234	23.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.25	Call		6.00000	6	26.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.25	Put		4,234.00000	4,194	26.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.25	Call		2.00000	2	30.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.25	Put		6,230.00000	6,190	30.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.25	Call		1.00000	1	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.25	Put		8,229.00000	8,189	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.05	Call		3,972.00000	4,012	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.05	Put		0.00000	0	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.05	Call		2,973.00000	3,013	27.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.05	Put		1.00000	1	27.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.05	Call		1,980.00000	2,020	21.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.05	Put		8.00000	8	21.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.05	Call		1,003.00000	1,039	14.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.05	Put		31.00000	27	14.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.05	Call		55.00000	57	23.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.05	Put		2,083.00000	2,045	23.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.05	Call		7.00000	7	25.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.05	Put		4,035.00000	3,995	25.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.05	Call		2.00000	2	29.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.05	Put		6,030.00000	5,990	29.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.05	Call		1.00000	1	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.05	Put		8,029.00000	7,989	32.61	0.00	0	0.00

Total for Derivatives:							66,276,882.60	5,144	1,051,781.00
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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:								66,276,882.60	5,144	1,051,781.00
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