



Daily MTM Report

Daily summary for 10/11/2009

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			7.34700	7.33400			0.00	0	0.00
R155 On 31/08/2011 Bond			7.34500	7.31000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.28000	8.24000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.88500	8.86000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.35000	8.30500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.83000	8.79000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.84000	8.80000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.40500	8.36000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.01000	8.96500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.01000	8.97000			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			8.54500	8.52000			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.45390	7.47420		18.73	17,732,828.10	2,379	347,208.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		315.00000	295	19.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		90.00000	91	19.49	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		189.00000	172	18.73	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		165.00000	168	18.73	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		147.00000	132	19.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		223.00000	228	19.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		50.00000	42	21.24	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		526.00000	538	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		147.00000	132	19.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		223.00000	228	19.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		99.00000	87	19.98	0.00	0	1,100.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		325.00000	333	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		280.00000	261	19.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		106.00000	107	19.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		129.00000	115	19.48	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		255.00000	261	19.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		113.00000	100	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		289.00000	296	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		38.00000	31	21.74	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		613.00000	627	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		87.00000	75	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		362.00000	371	20.23	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		14.00000	11	23.50	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		940.00000	957	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		50.00000	42	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		526.00000	538	21.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,174.00000	4,154	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		189.00000	172	18.73	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		165.00000	168	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		167.00000	151	18.98	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		193.00000	197	18.98	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		76.00000	65	20.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		401.00000	411	20.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.15	Call			28.00000	23	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			704.00000	719	22.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			76.00000	65	20.49	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			401.00000	411	20.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			66.00000	56	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			442.00000	452	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			0.00000	0	31.54	0.00	0	10,191.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,426.00000	2,446	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			43.00000	36	21.49	0.00	0	2,670.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			569.00000	582	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			57.00000	49	20.99	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			483.00000	495	20.99	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			511.00000	491	20.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			37.00000	37	20.45	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			248.00000	229	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			124.00000	125	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			389.00000	369	19.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			64.00000	65	19.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			351.00000	331	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			77.00000	77	19.68	0.00	0	5,100.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			217.00000	199	18.92	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			143.00000	145	18.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			21.00000	17	22.75	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			797.00000	813	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			87.00000	75	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			362.00000	371	20.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			16.00000	13	23.25	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			892.00000	909	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			99.00000	87	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			325.00000	333	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			2.00000	1	27.52	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,728.00000	1,747	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	43.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,726.00000	4,746	43.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	47.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,926.00000	5,946	47.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	49.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,126.00000	7,146	49.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			4.00000	3	26.01	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,430.00000	1,449	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			33.00000	27	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			658.00000	673	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			25.00000	20	22.49	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			750.00000	766	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			25.00000	20	22.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.20	Put			750.00000	766	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	46.40	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,526.00000	5,546	46.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			0.00000	0	35.53	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,076.00000	3,096	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	43.99	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,826.00000	4,846	43.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			38.00000	31	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			613.00000	627	21.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			5.00000	4	25.51	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,331.00000	1,350	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			6.00000	5	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,232.00000	1,251	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			19.00000	15	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			844.00000	861	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			11.00000	8	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			1,036.00000	1,055	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			9.00000	7	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,085.00000	1,103	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			12.00000	10	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			988.00000	1,006	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			19.00000	15	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			844.00000	861	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			12.00000	10	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			988.00000	1,006	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			16.00000	13	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			892.00000	909	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1.00000	1	29.08	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			2,027.00000	2,047	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			9.00000	7	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,085.00000	1,103	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			8.00000	6	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,134.00000	1,153	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			8.00000	6	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,134.00000	1,153	24.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			5.00000	4	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,281.00000	1,300	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			7.00000	6	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,183.00000	1,202	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			3.00000	3	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,479.00000	1,499	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			4.00000	3	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,430.00000	1,449	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			4.00000	3	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,380.00000	1,399	25.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.70	Call			6.00000	5	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,232.00000	1,251	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			3.00000	2	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,529.00000	1,548	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			2.00000	2	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,678.00000	1,698	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1.00000	1	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,827.00000	1,847	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1.00000	1	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,927.00000	1,947	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1.00000	1	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,977.00000	1,997	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1.00000	1	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,827.00000	1,847	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1.00000	1	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,077.00000	2,097	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1.00000	1	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,977.00000	1,997	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1.00000	0	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,326.00000	2,347	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			0.00000	0	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,676.00000	2,696	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			0.00000	0	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,526.00000	2,546	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1.00000	0	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,376.00000	2,397	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1.00000	0	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,376.00000	2,397	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			0.00000	0	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,576.00000	2,596	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			0.00000	0	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,876.00000	2,896	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			0.00000	0	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,976.00000	2,996	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			0.00000	0	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			3,026.00000	3,046	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			0.00000	0	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,126.00000	3,146	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			0.00000	0	37.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,326.00000	3,346	37.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	38.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,576.00000	3,596	38.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			0.00000	0	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,526.00000	3,546	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			0.00000	0	37.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,426.00000	3,446	37.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,826.00000	2,846	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			0.00000	0	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,926.00000	2,946	34.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			0.00000	0	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,176.00000	3,196	36.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			0.00000	0	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,276.00000	3,296	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			0.00000	0	37.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,326.00000	3,346	37.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			0.00000	0	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,726.00000	2,746	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			0.00000	0	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,626.00000	2,646	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			0.00000	0	35.53	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,076.00000	3,096	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			3,226.00000	3,246	36.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			0.00000	0	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,626.00000	2,646	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			0.00000	0	39.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,676.00000	3,696	39.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			0.00000	0	38.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,626.00000	3,646	38.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	40.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,826.00000	3,846	40.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			0.00000	0	39.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,726.00000	3,746	39.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	43.99	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,826.00000	4,846	43.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			0.00000	0	41.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			4,126.00000	4,146	41.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			0.00000	0	41.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			4,026.00000	4,046	41.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			0.00000	0	42.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,526.00000	4,546	42.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			0.00000	0	44.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,926.00000	4,946	44.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	45.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,326.00000	5,346	45.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			0.00000	0	47.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,726.00000	5,746	47.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	42.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,426.00000	4,446	42.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.70	Call			0.00000	0	45.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			5,226.00000	5,246	45.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,626.00000	5,646	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2.00000	2	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,628.00000	1,648	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1.00000	1	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,226.00000	2,247	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	43.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,626.00000	4,646	43.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	47.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,826.00000	5,846	47.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1.00000	1	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,127.00000	2,147	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			0.00000	0	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,726.00000	2,746	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	0	40.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,926.00000	3,946	40.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	45.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,126.00000	5,146	45.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			5.00000	4	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,331.00000	1,350	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	42.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,326.00000	4,346	42.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	48.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,126.00000	6,146	48.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	44.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			5,026.00000	5,046	44.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,626.00000	5,646	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	48.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,226.00000	6,246	48.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	41.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,226.00000	4,246	41.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	46.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,426.00000	5,446	46.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	48.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			6,026.00000	6,046	48.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	45.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,326.00000	5,346	45.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1.00000	1	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,877.00000	1,897	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			0.00000	0	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,476.00000	2,496	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	42.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.75	Put		4,276.00000	4,296	42.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	44.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,876.00000	4,896	44.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		0.00000	0	46.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		5,476.00000	5,496	46.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		0.00000	0	48.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		6,076.00000	6,096	48.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		0.00000	0	42.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		4,326.00000	4,346	42.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		2.00000	1	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,777.00000	1,797	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		0.00000	0	38.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,576.00000	3,596	38.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		0.00000	0	41.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		4,176.00000	4,196	41.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	43.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,776.00000	4,796	43.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	45.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,376.00000	5,396	45.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		2.00000	2	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,628.00000	1,648	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	43.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,626.00000	4,646	43.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		1.00000	0	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,276.00000	2,297	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		0.00000	0	37.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,476.00000	3,496	37.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		0.00000	0	41.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		4,076.00000	4,096	41.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	43.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,676.00000	4,696	43.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	47.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,776.00000	5,796	47.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	40.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,826.00000	3,846	40.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		4.00000	3	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,380.00000	1,399	25.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		0.00000	0	39.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,776.00000	3,796	39.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	42.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,376.00000	4,396	42.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		2.00000	1	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,728.00000	1,747	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		0.00000	0	40.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,876.00000	3,896	40.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.95	Call			0.00000	0	42.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,476.00000	4,496	42.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			0.00000	0	44.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			5,076.00000	5,096	44.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	48.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			6,276.00000	6,296	48.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	42.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,426.00000	4,446	42.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	48.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,426.00000	6,446	48.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	48.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,326.00000	6,346	48.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	42.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,376.00000	4,396	42.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	44.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,976.00000	4,996	44.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	48.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,176.00000	6,196	48.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	48.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,526.00000	6,546	48.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	41.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,176.00000	4,196	41.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	45.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,376.00000	5,396	45.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	49.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,576.00000	6,596	49.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	47.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,976.00000	5,996	47.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	47.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,876.00000	5,896	47.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			7.00000	6	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,183.00000	1,202	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	45.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,176.00000	5,196	45.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	46.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,576.00000	5,596	46.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			351.00000	331	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			77.00000	77	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			3.00000	3	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,479.00000	1,499	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			0.00000	0	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,376.00000	3,396	37.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	41.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,076.00000	4,096	41.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	47.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,876.00000	5,896	47.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		599.00000	579	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		25.00000	25	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		99.00000	87	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		325.00000	333	19.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		644.00000	624	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		20.00000	20	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		0.00000	0	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,676.00000	2,696	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		555.00000	534	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		31.00000	30	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		0.00000	0	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,776.00000	2,796	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	44.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,876.00000	4,896	44.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		555.00000	534	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		31.00000	30	20.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		691.00000	670	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		16.00000	16	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		3,924.00000	3,904	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,424.00000	2,404	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		0.00000	0	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		929.00000	909	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		5.00000	5	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		0.00000	0	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		8,076.00000	8,096	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,674.00000	2,654	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,176.00000	1,155	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		2.00000	1	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		0.00000	0	51.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,826.00000	7,846	51.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		0.00000	0	45.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		5,176.00000	5,196	45.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		2,474.00000	2,454	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		0.00000	0	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		1,475.00000	1,454	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		0.00000	0	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,674.00000	1,654	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		0.00000	0	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		0.00000	0	50.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		7,676.00000	7,696	50.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		2,724.00000	2,704	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		0.00000	0	22.84	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	5.75	Call			1,724.00000	1,704	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			0.00000	0	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			737.00000	717	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			13.00000	13	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	51.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,776.00000	7,796	51.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,624.00000	2,604	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,624.00000	1,604	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			0.00000	0	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,876.00000	7,896	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,574.00000	2,554	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,574.00000	1,554	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			0.00000	0	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	51.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,926.00000	7,946	51.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,824.00000	2,804	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	22.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,824.00000	1,804	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			0.00000	0	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			833.00000	812	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			8.00000	8	21.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,874.00000	2,854	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	21.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,874.00000	1,854	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			0.00000	0	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			881.00000	860	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			7.00000	6	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	50.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,626.00000	7,646	50.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,024.00000	3,004	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,024.00000	2,004	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,027.00000	1,007	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			3.00000	3	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			0.00000	0	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,476.00000	2,496	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	50.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,476.00000	7,496	50.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,124.00000	3,104	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,124.00000	2,104	26.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.35	Put			0.00000	0	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,126.00000	1,106	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			2.00000	2	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	50.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,376.00000	7,396	50.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,174.00000	3,154	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,174.00000	2,154	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	50.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,326.00000	7,346	50.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,224.00000	3,204	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,224.00000	2,204	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,225.00000	1,205	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			1.00000	1	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	50.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,276.00000	7,296	50.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,074.00000	3,054	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,074.00000	2,054	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,077.00000	1,056	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			2.00000	2	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	50.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,426.00000	7,446	50.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,424.00000	3,404	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,425.00000	1,404	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			0.00000	0	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			469.00000	449	20.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			45.00000	45	20.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	49.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			7,076.00000	7,096	49.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,524.00000	3,504	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,524.00000	2,504	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,524.00000	1,504	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			0.00000	0	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	41.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,976.00000	3,996	41.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	49.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,976.00000	6,996	49.69	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	13.95	Call			0.00000	0	48.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,476.00000	6,496	48.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,476.00000	8,496	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	43.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,576.00000	4,596	43.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,576.00000	8,596	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,324.00000	3,304	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,324.00000	2,304	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,325.00000	1,305	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			1.00000	1	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	49.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,676.00000	6,696	49.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,676.00000	8,696	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	49.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,776.00000	6,796	49.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,776.00000	8,796	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,274.00000	3,254	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,274.00000	2,254	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,275.00000	1,255	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			1.00000	1	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	49.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,726.00000	6,746	49.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,726.00000	8,746	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	49.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,926.00000	6,946	49.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,926.00000	8,946	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,976.00000	8,996	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			2,974.00000	2,954	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			1,974.00000	1,954	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			0.00000	0	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			978.00000	958	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			4.00000	4	22.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	49.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put			7,026.00000	7,046	49.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			9,026.00000	9,046	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	49.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,826.00000	6,846	49.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,826.00000	8,846	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,474.00000	3,454	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,526.00000	8,546	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,624.00000	3,604	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,376.00000	6,396	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,376.00000	8,396	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,374.00000	3,354	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,374.00000	2,354	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			0.00000	0	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,375.00000	1,354	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			1.00000	1	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			428.00000	408	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			54.00000	54	20.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	49.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,626.00000	6,646	49.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,626.00000	8,646	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,574.00000	3,554	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,426.00000	8,446	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	49.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,876.00000	6,896	49.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,876.00000	8,896	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			3,674.00000	3,654	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,674.00000	2,654	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,674.00000	1,654	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			0.00000	0	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			691.00000	670	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			16.00000	16	21.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,326.00000	8,346	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,724.00000	3,704	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,276.00000	8,296	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,824.00000	3,804	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			1.00000	1	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,177.00000	2,197	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,176.00000	8,196	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,874.00000	3,854	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1.00000	1	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,127.00000	2,147	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,126.00000	8,146	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,774.00000	3,754	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,774.00000	2,754	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,774.00000	1,754	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			0.00000	0	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			785.00000	764	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			10.00000	10	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1.00000	1	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,226.00000	2,247	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,226.00000	8,246	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,924.00000	3,904	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			2,924.00000	2,904	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	21.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			1,924.00000	1,904	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			0.00000	0	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			929.00000	909	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			5.00000	5	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			3,974.00000	3,954	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			8,026.00000	8,046	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,024.00000	4,004	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,024.00000	3,004	20.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,024.00000	2,004	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		0.00000	0	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,027.00000	1,007	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		3.00000	3	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,976.00000	7,996	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Call		4,074.00000	4,054	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Put		0.00000	0	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Call		4,124.00000	4,104	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Put		0.00000	0	20.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.58430	7.59780		19.37	1,903,659.30	251	29,416.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		566.00000	553	18.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		168.00000	169	18.86	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		346.00000	335	19.37	0.00	0	27.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		349.00000	351	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		308.00000	298	19.78	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		411.00000	414	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		120.00000	114	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		1,073.00000	1,080	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		291.00000	281	19.99	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		443.00000	446	19.99	0.00	0	100.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		275.00000	265	20.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		477.00000	480	20.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		114.00000	109	23.50	0.00	0	1.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		1,117.00000	1,124	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		259.00000	250	20.40	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		512.00000	515	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		394.00000	382	19.24	0.00	0	114.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		296.00000	298	19.24	0.00	0	200.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		206.00000	198	21.23	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		659.00000	664	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		195.00000	187	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		697.00000	703	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		81.00000	77	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,434.00000	1,443	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,198.00000	4,184	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		474.00000	462	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		227.00000	228	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		245.00000	235	20.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		547.00000	551	20.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		231.00000	222	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		583.00000	588	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		109.00000	103	23.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.65	Put			1,161.00000	1,169	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			10.00000	7	28.96	0.00	0	16,608.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,462.00000	3,473	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			3.00000	2	30.66	0.00	0	27,543.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,705.00000	4,718	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			218.00000	210	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			621.00000	625	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			68.00000	64	25.77	0.00	0	16,608.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,620.00000	1,630	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			36.00000	32	27.86	0.00	0	27,543.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,288.00000	2,298	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			127.00000	120	23.09	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			1,029.00000	1,036	23.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			598.00000	586	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			151.00000	151	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			133.00000	127	22.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			986.00000	993	22.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			741.00000	728	18.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			94.00000	94	18.55	0.00	0	500.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			327.00000	316	19.57	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			379.00000	382	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			165.00000	158	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			818.00000	824	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			632.00000	620	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			135.00000	135	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			157.00000	149	22.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			859.00000	865	22.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			704.00000	691	18.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			106.00000	107	18.61	0.00	0	4,005.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			370.00000	358	19.30	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			322.00000	324	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			819.00000	806	18.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			72.00000	72	18.42	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			370.00000	358	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			322.00000	324	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			420.00000	408	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			272.00000	273	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			103.00000	98	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			1,206.00000	1,214	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			185.00000	177	21.64	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			737.00000	742	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			308.00000	298	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			411.00000	414	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			148.00000	141	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			901.00000	907	22.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.65	Call			45.00000	42	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,097.00000	2,107	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			175.00000	167	21.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			777.00000	783	21.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			141.00000	134	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			943.00000	950	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			99.00000	93	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,251.00000	1,259	24.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			85.00000	81	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,388.00000	1,396	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			74.00000	70	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,527.00000	1,536	25.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			81.00000	77	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,434.00000	1,443	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			89.00000	85	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,342.00000	1,350	24.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			60.00000	56	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,762.00000	1,772	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			55.00000	52	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,857.00000	1,868	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			49.00000	46	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			2,001.00000	2,012	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			53.00000	50	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,905.00000	1,916	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			45.00000	42	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,097.00000	2,107	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			6.00000	4	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,908.00000	3,920	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			47.00000	44	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			2,050.00000	2,060	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			34.00000	30	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,336.00000	2,346	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			29.00000	25	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,481.00000	2,491	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			22.00000	18	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,724.00000	2,734	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			27.00000	24	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,529.00000	2,539	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			32.00000	29	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,384.00000	2,394	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			32.00000	29	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,384.00000	2,394	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			26.00000	22	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,578.00000	2,588	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			26.00000	22	28.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,578.00000	2,588	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		17.00000	14	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,920.00000	2,930	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		17.00000	13	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,969.00000	2,979	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		18.00000	15	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,871.00000	2,881	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		16.00000	13	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		3,018.00000	3,028	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		13.00000	10	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		3,166.00000	3,176	28.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		10.00000	8	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,412.00000	3,423	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		8.00000	6	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,660.00000	3,671	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		8.00000	6	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,611.00000	3,622	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		9.00000	7	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,511.00000	3,522	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		9.00000	6	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,561.00000	3,572	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		12.00000	9	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,264.00000	3,275	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		13.00000	10	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,215.00000	3,225	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		11.00000	8	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,363.00000	3,374	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		10.00000	7	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,462.00000	3,473	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		11.00000	9	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,314.00000	3,324	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		14.00000	11	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		3,116.00000	3,127	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		16.00000	13	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		3,018.00000	3,028	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		13.00000	10	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,215.00000	3,225	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		8.00000	5	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,710.00000	3,721	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		7.00000	4	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,849.00000	3,860	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		7.00000	5	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,759.00000	3,771	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		7.00000	5	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,759.00000	3,771	29.24	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	11.40	Call			7.00000	5	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,809.00000	3,820	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			5.00000	3	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			4,058.00000	4,069	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			7.00000	4	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,859.00000	3,870	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			5.00000	3	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			4,157.00000	4,169	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			6.00000	4	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,958.00000	3,970	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			6.00000	4	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			4,008.00000	4,019	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			40.00000	37	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			2,192.00000	2,203	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			29.00000	25	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,481.00000	2,491	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			23.00000	20	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,675.00000	2,685	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			21.00000	17	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,773.00000	2,783	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			2.00000	1	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,954.00000	4,967	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			51.00000	48	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,953.00000	1,964	27.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			6.00000	4	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			4,008.00000	4,019	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			1.00000	1	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			6,103.00000	6,116	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			58.00000	54	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,810.00000	1,820	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			12.00000	9	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,264.00000	3,275	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			1.00000	1	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,953.00000	5,966	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			63.00000	59	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,715.00000	1,725	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			1.00000	1	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,853.00000	5,866	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			65.00000	61	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,667.00000	1,677	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			9.00000	7	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,511.00000	3,522	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			1.00000	1	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,803.00000	5,816	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			71.00000	67	25.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,573.00000	1,583	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		1.00000	1	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,703.00000	5,717	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		4.00000	3	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		4,257.00000	4,269	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		1.00000	1	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		6,353.00000	6,366	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		42.00000	39	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		2,144.00000	2,155	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		5.00000	3	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		4,107.00000	4,119	29.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		5.00000	3	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,207.00000	4,219	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		1.00000	1	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		6,303.00000	6,316	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		4.00000	3	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		4,257.00000	4,269	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		4.00000	3	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		4,356.00000	4,368	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		3.00000	2	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		4,456.00000	4,468	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		1.00000	0	33.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		6,553.00000	6,566	33.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		38.00000	35	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		2,240.00000	2,250	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		8.00000	5	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,710.00000	3,721	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		5.00000	3	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,207.00000	4,219	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		4.00000	3	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,306.00000	4,318	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		1.00000	1	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,403.00000	6,416	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		1.00000	1	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,203.00000	6,216	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		60.00000	56	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,762.00000	1,772	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		1.00000	1	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,903.00000	5,916	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		94.00000	89	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,296.00000	1,305	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		1.00000	1	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,603.00000	5,617	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		15.00000	12	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,067.00000	3,077	28.60	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	11.15	Call			9.00000	6	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,561.00000	3,572	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			1.00000	1	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,753.00000	5,766	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			11.00000	9	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,314.00000	3,324	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			7.00000	5	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,809.00000	3,820	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			1.00000	1	32.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			6,003.00000	6,016	32.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			17.00000	13	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,969.00000	2,979	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			15.00000	12	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			3,067.00000	3,077	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			1.00000	1	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,653.00000	5,667	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			78.00000	73	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,480.00000	1,489	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			1.00000	1	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			6,053.00000	6,066	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			1.00000	1	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,553.00000	5,567	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			19.00000	16	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,822.00000	2,832	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			1.00000	1	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,403.00000	5,417	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			21.00000	17	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,773.00000	2,783	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			1.00000	1	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,354.00000	5,367	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			2.00000	1	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,254.00000	5,267	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			24.00000	21	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,626.00000	2,637	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			22.00000	18	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,724.00000	2,734	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			1.00000	1	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,304.00000	5,317	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			30.00000	27	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,432.00000	2,443	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			2.00000	2	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,904.00000	4,917	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			38.00000	35	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,240.00000	2,250	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			2.00000	2	30.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,805.00000	4,817	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		231.00000	222	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		583.00000	588	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		3.00000	2	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,755.00000	4,767	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		27.00000	24	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,529.00000	2,539	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		24.00000	21	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,626.00000	2,637	28.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		2.00000	1	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		5,104.00000	5,117	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		36.00000	32	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,288.00000	2,298	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		2.00000	2	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,854.00000	4,867	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		42.00000	39	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		2,144.00000	2,155	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		53.00000	50	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,905.00000	1,916	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		3.00000	2	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,755.00000	4,767	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		58.00000	54	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,810.00000	1,820	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		3.00000	2	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,655.00000	4,668	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		3,948.00000	3,934	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,450.00000	2,436	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		2.00000	2	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		987.00000	974	18.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		39.00000	39	18.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		2.00000	1	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		5,054.00000	5,067	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		8,052.00000	8,066	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,699.00000	2,685	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		1.00000	1	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,220.00000	1,207	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		23.00000	22	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		0.00000	0	36.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,802.00000	7,816	36.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		504.00000	491	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		206.00000	207	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		71.00000	67	25.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,573.00000	1,583	25.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.20	Call			65.00000	61	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,667.00000	1,677	25.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			47.00000	44	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			2,050.00000	2,060	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			4.00000	2	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			4,406.00000	4,418	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			2,500.00000	2,486	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			2.00000	2	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			1,510.00000	1,497	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			12.00000	12	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			3.00000	2	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,505.00000	4,518	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			1.00000	1	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,503.00000	5,517	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,649.00000	2,636	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			1.00000	1	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,657.00000	1,644	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			9.00000	9	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,706.00000	1,693	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			8.00000	8	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			780.00000	767	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			82.00000	82	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,749.00000	2,735	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			1.00000	1	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,755.00000	1,742	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			8.00000	8	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,549.00000	2,536	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			2.00000	2	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,559.00000	1,546	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			11.00000	11	21.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			668.00000	655	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			120.00000	120	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,849.00000	2,835	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,854.00000	1,841	22.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			6.00000	6	22.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			901.00000	888	18.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			54.00000	54	18.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,899.00000	2,885	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,903.00000	1,890	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			6.00000	6	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			944.00000	930	18.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			46.00000	46	18.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			3.00000	2	30.49	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	12.20	Put		4,605.00000	4,618	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,048.00000	3,035	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,052.00000	2,038	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		4.00000	4	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,078.00000	1,064	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		30.00000	30	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		1.00000	1	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		5,453.00000	5,467	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,098.00000	3,085	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		0.00000	0	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,102.00000	2,088	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		4.00000	4	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,125.00000	1,112	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		27.00000	27	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,198.00000	3,185	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		0.00000	0	30.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,201.00000	2,187	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		3.00000	3	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		446.00000	434	19.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		249.00000	250	19.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,148.00000	3,135	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		0.00000	0	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,151.00000	2,138	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		3.00000	3	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,173.00000	1,159	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		25.00000	25	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		420.00000	408	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		272.00000	273	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		2,998.00000	2,985	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,002.00000	1,989	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		5.00000	5	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,031.00000	1,018	18.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		33.00000	33	18.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,248.00000	3,235	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		0.00000	0	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,251.00000	2,237	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		3.00000	3	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,268.00000	1,255	19.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		20.00000	20	19.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,398.00000	3,384	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		0.00000	0	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,400.00000	2,386	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		2.00000	2	26.15	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	6.20	Call			1,413.00000	1,399	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			15.00000	15	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,498.00000	3,484	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			2.00000	1	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			5,004.00000	5,017	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			1.00000	0	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,503.00000	6,516	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,502.00000	8,516	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			0.00000	0	33.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,603.00000	6,616	33.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,602.00000	8,616	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,298.00000	3,285	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,300.00000	2,287	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			3.00000	3	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,316.00000	1,303	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			19.00000	18	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			0.00000	0	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,703.00000	6,716	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,702.00000	8,716	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			0.00000	0	34.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,803.00000	6,816	34.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,802.00000	8,816	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			0.00000	0	34.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,753.00000	6,766	34.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,752.00000	8,766	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			0.00000	0	34.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,953.00000	6,966	34.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,952.00000	8,966	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			0.00000	0	34.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			7,003.00000	7,016	34.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			9,002.00000	9,016	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			2,949.00000	2,935	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			1,953.00000	1,939	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			5.00000	5	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			0.00000	0	34.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	14.65	Put		7,053.00000	7,066	34.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call		0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put		9,052.00000	9,066	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call		0.00000	0	34.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put		6,853.00000	6,866	34.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,852.00000	8,866	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		3,448.00000	3,434	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		0.00000	0	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		1,462.00000	1,448	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		14.00000	14	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		3.00000	2	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,555.00000	4,568	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,552.00000	8,566	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		3,548.00000	3,534	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		0.00000	0	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		1.00000	0	33.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,453.00000	6,466	33.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,452.00000	8,466	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,598.00000	3,584	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		0.00000	0	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,599.00000	2,586	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		1.00000	1	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,608.00000	1,595	21.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		10.00000	10	21.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,402.00000	8,416	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,348.00000	3,334	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		0.00000	0	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,350.00000	2,337	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		2.00000	2	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,365.00000	1,351	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		17.00000	17	20.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		534.00000	521	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		186.00000	187	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		0.00000	0	34.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,653.00000	6,666	34.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,652.00000	8,666	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		0.00000	0	34.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,903.00000	6,916	34.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,902.00000	8,916	36.45	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	3.90	Call			3,698.00000	3,684	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			8,302.00000	8,316	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			3,748.00000	3,734	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			1.00000	1	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			6,253.00000	6,266	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			8,252.00000	8,266	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call			3,798.00000	3,784	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			2,799.00000	2,785	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			1.00000	1	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			1,805.00000	1,791	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			7.00000	7	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			860.00000	847	18.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			62.00000	62	18.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			8,202.00000	8,216	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call			3,898.00000	3,884	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put			0.00000	0	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,899.00000	2,885	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,903.00000	1,890	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			6.00000	6	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			944.00000	930	18.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			46.00000	46	18.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put			8,102.00000	8,116	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call			4,048.00000	4,034	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put			0.00000	0	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,048.00000	3,035	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,052.00000	2,038	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			4.00000	4	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,078.00000	1,064	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			30.00000	30	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call			0.00000	0	36.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put			7,952.00000	7,966	36.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call			3,998.00000	3,984	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put			0.00000	0	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put			8,002.00000	8,016	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Call			4,098.00000	4,084	33.16	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 15/03/2010 Currency Future	3.50	Put			0.00000	0	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Call			0.00000	0	36.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Put			7,902.00000	7,916	36.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Call			4,148.00000	4,134	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Put			0.00000	0	33.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,148.00000	3,135	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			0.00000	0	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,151.00000	2,138	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			3.00000	3	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,173.00000	1,159	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			25.00000	25	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Call			0.00000	0	36.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Put			7,852.00000	7,866	36.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Call			3,848.00000	3,834	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Put			0.00000	0	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Call			1.00000	1	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Put			6,153.00000	6,166	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Put			8,152.00000	8,166	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Call			3,648.00000	3,634	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Put			0.00000	0	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,649.00000	2,636	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			1.00000	1	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,657.00000	1,644	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			9.00000	9	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			741.00000	728	18.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			94.00000	94	18.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Call			0.00000	0	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Put			8,352.00000	8,366	36.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.71190		7.72490		19.67	46,271.40	6	18,941.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			777.00000	764	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			202.00000	202	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			483.00000	471	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			458.00000	459	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			444.00000	433	20.00	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			519.00000	521	20.00	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			178.00000	172	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,453.00000	1,460	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			444.00000	433	20.00	0.00	0	21,895.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			519.00000	521	20.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			715.00000	702	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			240.00000	240	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			409.00000	398	20.32	0.00	0	55.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			584.00000	586	20.32	0.00	0	20.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			377.00000	366	20.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.00	Put		652.00000	655	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		577.00000	564	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		352.00000	352	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		321.00000	312	21.31	0.00	0	139.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		796.00000	800	21.31	0.00	0	4.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		151.00000	145	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,676.00000	1,684	24.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		309.00000	299	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		834.00000	837	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,225.00000	4,212	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		657.00000	644	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		282.00000	282	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		362.00000	352	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		687.00000	690	20.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		348.00000	338	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		723.00000	726	20.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		29.00000	28	31.53	0.00	0	26,796.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		4,454.00000	4,466	31.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		138.00000	132	25.24	0.00	0	3,182.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,813.00000	1,820	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		746.00000	733	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		221.00000	221	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		426.00000	415	20.16	0.00	0	450.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		551.00000	553	20.16	0.00	0	430.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		212.00000	205	23.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		1,237.00000	1,243	23.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		198.00000	190	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		1,323.00000	1,329	23.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		220.00000	212	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		1,195.00000	1,200	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		913.00000	900	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		138.00000	138	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		528.00000	516	19.49	0.00	0	390.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		403.00000	404	19.49	0.00	0	130.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		255.00000	246	22.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		1,030.00000	1,034	22.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		810.00000	797	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		185.00000	185	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		463.00000	451	19.83	0.00	0	233.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		488.00000	489	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		483.00000	471	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		458.00000	459	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		505.00000	493	19.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		430.00000	431	19.58	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 14/06/2010 Currency Future	9.10	Call			167.00000	160	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,542.00000	1,548	24.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			393.00000	382	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			618.00000	620	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			297.00000	288	21.64	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			872.00000	876	21.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			393.00000	382	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			618.00000	620	20.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			14.00000	13	32.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,689.00000	5,701	32.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			0.00000	0	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,775.00000	9,788	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			95.00000	91	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,370.00000	2,379	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			275.00000	266	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			950.00000	954	21.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			334.00000	324	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			759.00000	762	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			286.00000	277	21.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			911.00000	915	21.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			236.00000	228	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,112.00000	1,117	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			265.00000	256	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			990.00000	994	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			245.00000	237	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			1,071.00000	1,075	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			228.00000	220	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,153.00000	1,158	22.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			156.00000	150	24.59	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,631.00000	1,638	24.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			205.00000	197	23.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,280.00000	1,285	23.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			191.00000	184	23.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,366.00000	1,372	23.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			172.00000	166	24.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,497.00000	1,504	24.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			161.00000	155	24.42	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,586.00000	1,593	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			184.00000	178	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,409.00000	1,416	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			130.00000	125	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,905.00000	1,913	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			119.00000	114	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			2,044.00000	2,052	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			126.00000	121	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	9.55	Put		1,951.00000	1,959	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call		112.00000	107	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put		2,137.00000	2,145	26.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		122.00000	117	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,997.00000	2,006	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		34.00000	32	31.26	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		4,209.00000	4,220	31.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		116.00000	111	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		2,091.00000	2,099	26.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		87.00000	83	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,512.00000	2,521	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		75.00000	71	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,750.00000	2,759	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		84.00000	80	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,559.00000	2,569	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		92.00000	88	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,417.00000	2,426	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		138.00000	132	25.24	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,813.00000	1,820	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		108.00000	104	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,183.00000	2,192	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		101.00000	97	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,276.00000	2,285	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		89.00000	86	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,465.00000	2,474	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		79.00000	76	27.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,654.00000	2,664	27.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		25.00000	24	31.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,700.00000	4,712	31.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		105.00000	100	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,230.00000	2,238	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		98.00000	94	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,323.00000	2,332	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		82.00000	78	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,607.00000	2,616	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		77.00000	73	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,702.00000	2,712	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		25.00000	23	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,750.00000	4,761	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		101.00000	97	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,276.00000	2,285	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		79.00000	76	27.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,654.00000	2,664	27.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		71.00000	67	28.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,846.00000	2,855	28.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.60	Call		22.00000	21	32.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,898.00000	4,909	32.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		92.00000	88	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,417.00000	2,426	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		77.00000	73	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,702.00000	2,712	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		73.00000	69	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,798.00000	2,807	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		69.00000	65	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,894.00000	2,904	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		65.00000	62	28.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,990.00000	3,000	28.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		21.00000	19	32.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		5,046.00000	5,057	32.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		105.00000	100	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,230.00000	2,238	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		23.00000	22	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,848.00000	4,860	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		134.00000	128	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,859.00000	1,866	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		98.00000	94	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,323.00000	2,332	26.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		108.00000	104	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,183.00000	2,192	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		28.00000	27	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,504.00000	4,515	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		142.00000	136	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,767.00000	1,775	25.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		134.00000	128	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,859.00000	1,866	25.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		28.00000	26	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,553.00000	4,564	31.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		147.00000	141	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,722.00000	1,729	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		3,975.00000	3,962	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,481.00000	2,468	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		6.00000	6	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,064.00000	1,051	17.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		89.00000	89	17.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		48.00000	45	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,573.00000	3,583	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		7.00000	7	32.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,532.00000	6,545	32.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		1.00000	1	31.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.75	Put		8,027.00000	8,039	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		2,729.00000	2,716	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		4.00000	4	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,280.00000	1,267	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		55.00000	55	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		54.00000	51	29.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,329.00000	3,339	29.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		24.00000	22	31.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,799.00000	4,810	31.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		9.00000	8	33.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		6,284.00000	6,296	33.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		2.00000	2	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,777.00000	7,790	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		126.00000	121	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,951.00000	1,959	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		35.00000	33	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		4,160.00000	4,172	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		2,530.00000	2,517	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		5.00000	5	23.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		1,556.00000	1,543	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		31.00000	31	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		49.00000	46	29.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,524.00000	3,535	29.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		16.00000	15	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,491.00000	5,503	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		1,746.00000	1,733	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		21.00000	21	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		878.00000	864	18.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		153.00000	152	18.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		32.00000	30	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		4,307.00000	4,318	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		18.00000	16	32.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		5,293.00000	5,305	32.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		45.00000	43	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,671.00000	3,681	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		26.00000	24	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,651.00000	4,662	31.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		15.00000	13	32.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,640.00000	5,652	32.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		2,779.00000	2,766	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		4.00000	4	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		1,794.00000	1,781	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		19.00000	19	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		43.00000	41	30.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,769.00000	3,779	30.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.45	Call			14.00000	13	32.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,739.00000	5,751	32.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			2,630.00000	2,617	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			5.00000	5	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			1,651.00000	1,637	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			26.00000	26	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			67.00000	64	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,942.00000	2,952	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			41.00000	39	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,916.00000	3,927	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			13.00000	12	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,888.00000	5,900	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			2,580.00000	2,567	23.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			5.00000	5	23.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			1,603.00000	1,590	19.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			28.00000	28	19.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			40.00000	38	30.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,965.00000	3,976	30.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			22.00000	20	32.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,947.00000	4,958	32.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			13.00000	11	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,938.00000	5,950	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			63.00000	60	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			3,038.00000	3,048	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			39.00000	37	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			4,014.00000	4,025	31.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			21.00000	20	32.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,996.00000	5,008	32.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			12.00000	11	33.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,987.00000	5,999	33.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			42.00000	40	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,818.00000	3,828	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			14.00000	12	33.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,789.00000	5,801	33.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			2,828.00000	2,815	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			4.00000	3	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			1,842.00000	1,829	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			17.00000	17	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			950.00000	936	18.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			125.00000	124	18.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			75.00000	71	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,750.00000	2,759	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			44.00000	42	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,720.00000	3,730	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			2,878.00000	2,865	25.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.85	Put		3.00000	3	25.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		1,890.00000	1,877	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		15.00000	15	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		987.00000	973	18.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		112.00000	111	18.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		2,928.00000	2,915	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		3.00000	3	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		1,939.00000	1,925	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		14.00000	14	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,025.00000	1,012	18.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		100.00000	100	18.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		47.00000	44	30.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,622.00000	3,632	30.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		27.00000	25	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,602.00000	4,613	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		15.00000	14	32.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,590.00000	5,602	32.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,077.00000	3,064	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		2.00000	2	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,085.00000	2,072	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		10.00000	10	20.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,147.00000	1,134	17.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		72.00000	72	17.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		50.00000	48	29.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,475.00000	3,486	29.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		16.00000	15	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,442.00000	5,453	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,127.00000	3,114	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		2.00000	2	26.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,134.00000	2,121	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		10.00000	9	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,191.00000	1,178	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		66.00000	66	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		51.00000	49	29.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,426.00000	3,437	29.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		30.00000	28	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		4,405.00000	4,417	31.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		17.00000	16	32.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		5,392.00000	5,404	32.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,177.00000	3,164	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		2.00000	2	26.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,184.00000	2,171	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		9.00000	9	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,236.00000	1,222	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		61.00000	60	18.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.55	Call			552.00000	539	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			377.00000	377	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			53.00000	50	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,378.00000	3,388	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			31.00000	29	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,356.00000	4,368	31.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			17.00000	16	32.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,342.00000	5,354	32.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,227.00000	3,214	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			2.00000	2	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,233.00000	2,220	21.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			8.00000	8	21.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,028.00000	3,014	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			3.00000	3	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,036.00000	2,023	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			11.00000	11	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,104.00000	1,090	17.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			79.00000	79	17.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			6.00000	5	32.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,781.00000	6,793	32.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			41.00000	39	30.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,867.00000	3,877	30.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			5.00000	5	32.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,830.00000	6,843	32.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			5.00000	5	32.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,880.00000	6,893	32.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,426.00000	3,413	28.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			1.00000	1	28.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,431.00000	2,418	22.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			6.00000	6	22.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,463.00000	1,450	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			38.00000	38	18.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			686.00000	672	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			261.00000	261	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			20.00000	19	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			5,095.00000	5,107	32.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			7.00000	6	32.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,582.00000	6,594	32.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,476.00000	3,463	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			1.00000	1	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,510.00000	1,496	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			35.00000	34	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			1.00000	1	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,526.00000	8,539	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,376.00000	3,363	28.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	28.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,382.00000	2,369	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			7.00000	7	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,417.00000	1,404	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			42.00000	42	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			6.00000	6	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,632.00000	6,644	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			1.00000	1	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,626.00000	8,639	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,277.00000	3,264	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	2	27.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,283.00000	2,270	21.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			8.00000	8	21.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,325.00000	1,312	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			51.00000	50	18.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			602.00000	590	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			328.00000	328	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			6.00000	5	32.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,731.00000	6,743	32.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			1.00000	1	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,726.00000	8,739	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			1.00000	1	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,826.00000	8,839	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			1.00000	1	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,776.00000	8,789	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			63.00000	60	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			3,038.00000	3,048	28.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			21.00000	20	32.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,996.00000	5,008	32.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			5.00000	4	32.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,980.00000	6,992	32.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			1.00000	1	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,976.00000	8,989	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			5.00000	4	32.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,980.00000	6,992	32.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			2,978.00000	2,965	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			3.00000	3	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			1,987.00000	1,974	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			12.00000	12	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			61.00000	59	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			3,087.00000	3,097	28.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			4.00000	4	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			7,029.00000	7,042	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			1.00000	1	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			9,026.00000	9,039	31.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.80	Call			60.00000	57	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			3,135.00000	3,145	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			4.00000	4	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			7,079.00000	7,092	32.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			1.00000	1	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			9,076.00000	9,089	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			1.00000	1	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,876.00000	8,889	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			1.00000	1	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,576.00000	8,589	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,526.00000	3,513	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			1.00000	1	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			8.00000	7	32.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,483.00000	6,495	32.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			1.00000	1	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,476.00000	8,489	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,576.00000	3,563	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			1.00000	1	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			8.00000	7	32.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,433.00000	6,445	32.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			1.00000	1	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,426.00000	8,439	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,676.00000	3,663	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	1	29.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,679.00000	2,666	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			4.00000	4	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			1,698.00000	1,685	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			23.00000	23	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			843.00000	830	18.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			168.00000	168	18.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			9.00000	8	32.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,334.00000	6,346	32.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			1.00000	1	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,326.00000	8,339	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,726.00000	3,713	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	1	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			1.00000	1	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,276.00000	8,289	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,826.00000	3,813	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			10.00000	9	33.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,185.00000	6,197	33.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			1.00000	1	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,176.00000	8,189	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,876.00000	3,863	31.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			11.00000	10	33.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,136.00000	6,148	33.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			1.00000	1	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,126.00000	8,139	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,776.00000	3,763	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,779.00000	2,766	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	4	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,794.00000	1,781	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			19.00000	19	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			913.00000	900	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			138.00000	138	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			33.00000	31	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,258.00000	4,269	31.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			10.00000	9	33.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,235.00000	6,247	33.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			1.00000	1	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			8,226.00000	8,239	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			3,926.00000	3,913	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			1.00000	1	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,928.00000	2,915	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			3.00000	3	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,939.00000	1,925	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			14.00000	14	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,025.00000	1,012	18.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			100.00000	100	18.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			36.00000	35	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			4,112.00000	4,123	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			11.00000	10	33.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			6,086.00000	6,098	33.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			1.00000	1	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put			8,076.00000	8,089	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call			38.00000	36	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put			4,063.00000	4,074	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call			12.00000	11	33.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put			6,037.00000	6,049	33.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call			4,025.00000	4,012	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Put			1.00000	1	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,028.00000	3,014	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			3.00000	3	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,036.00000	2,023	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			11.00000	11	20.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,104.00000	1,090	17.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			79.00000	79	17.87	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 14/06/2010 Currency Future	15.70	Call			2.00000	1	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put			7,977.00000	7,990	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Call			4,075.00000	4,062	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Put			0.00000	0	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Call			2.00000	1	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Put			7,927.00000	7,940	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Call			4,125.00000	4,112	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Put			0.00000	0	32.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Call			2.00000	2	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Put			7,877.00000	7,890	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Call			3,626.00000	3,613	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Put			1.00000	1	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Call			8.00000	8	32.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Put			6,383.00000	6,396	32.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Call			1.00000	1	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Put			8,376.00000	8,389	31.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.84070		7.85310		19.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call			578.00000	565	19.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put			575.00000	575	19.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call			541.00000	528	20.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put			638.00000	638	20.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call			506.00000	494	20.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put			703.00000	704	20.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call			490.00000	478	20.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put			737.00000	738	20.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.35	Call			417.00000	407	21.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.35	Put			914.00000	916	21.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call			405.00000	394	21.41	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put			951.00000	953	21.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.20	Call			459.00000	448	20.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.20	Put			806.00000	807	20.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call			445.00000	434	20.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put			842.00000	843	20.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call			474.00000	463	20.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put			771.00000	772	20.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Call			523.00000	511	20.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Put			670.00000	670	20.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call			559.00000	546	20.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put			606.00000	606	20.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call			578.00000	565	19.88	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put			575.00000	575	19.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call			598.00000	585	19.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put			545.00000	545	19.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Call			641.00000	628	19.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Put			488.00000	487	19.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	7.75	Call			619.00000	606	19.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Put			516.00000	516	19.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call			431.00000	420	21.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put			878.00000	879	21.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call			3,457.00000	3,444	25.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put			3.00000	3	25.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call			2,464.00000	2,452	20.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put			11.00000	11	20.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call			1,513.00000	1,500	17.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put			60.00000	60	17.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call			788.00000	775	18.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put			335.00000	334	18.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call			139.00000	134	26.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put			2,686.00000	2,693	26.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call			61.00000	58	30.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put			4,608.00000	4,618	30.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call			28.00000	27	33.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put			6,575.00000	6,586	33.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call			12.00000	11	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put			8,558.00000	8,570	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call			3,606.00000	3,593	26.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put			3.00000	3	26.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call			2,613.00000	2,600	21.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put			10.00000	10	21.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call			1,647.00000	1,635	17.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put			44.00000	44	17.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call			873.00000	859	18.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put			270.00000	269	18.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call			150.00000	144	26.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put			2,547.00000	2,554	26.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call			65.00000	62	30.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,462.00000	4,472	30.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			30.00000	29	32.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			6,427.00000	6,438	32.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			13.00000	11	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			8,409.00000	8,421	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			3,556.00000	3,544	26.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			3.00000	3	26.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			2,563.00000	2,551	21.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			10.00000	10	21.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			1,602.00000	1,589	17.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			49.00000	49	17.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			844.00000	830	18.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			291.00000	290	18.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			146.00000	141	26.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,593.00000	2,600	26.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		64.00000	61	30.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,511.00000	4,520	30.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		30.00000	28	32.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,476.00000	6,487	32.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		12.00000	11	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,459.00000	8,470	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,705.00000	3,693	27.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		2.00000	2	27.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,712.00000	2,699	22.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		9.00000	9	22.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		1,739.00000	1,726	17.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		36.00000	35	17.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		934.00000	920	18.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		231.00000	230	18.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		157.00000	152	26.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,454.00000	2,461	26.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call		68.00000	65	30.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		4,365.00000	4,374	30.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call		32.00000	30	32.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put		6,328.00000	6,339	32.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		13.00000	12	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		8,310.00000	8,321	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call		3,755.00000	3,743	27.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put		2.00000	2	27.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call		2,761.00000	2,749	22.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put		8.00000	8	22.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call		1,785.00000	1,772	17.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put		32.00000	32	17.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call		966.00000	952	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put		213.00000	211	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call		161.00000	156	25.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put		2,408.00000	2,415	25.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call		69.00000	66	30.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put		4,316.00000	4,326	30.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call		32.00000	31	32.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put		6,279.00000	6,290	32.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call		14.00000	12	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put		8,260.00000	8,272	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call		3,805.00000	3,793	27.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put		2.00000	2	27.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call		2,811.00000	2,799	22.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put		8.00000	8	22.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call		1,831.00000	1,819	18.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put		28.00000	28	18.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	7.05	Call			998.00000	985	18.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			195.00000	194	18.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			165.00000	160	25.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,362.00000	2,369	25.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			71.00000	68	30.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,268.00000	4,277	30.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			33.00000	31	32.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			6,230.00000	6,241	32.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			14.00000	13	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			8,211.00000	8,222	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			3,905.00000	3,892	28.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			2.00000	2	28.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			2,910.00000	2,898	23.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			7.00000	7	23.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			1,925.00000	1,913	18.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			22.00000	22	18.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,066.00000	1,053	17.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put			163.00000	162	17.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			174.00000	168	25.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,271.00000	2,277	25.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			74.00000	71	29.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			4,171.00000	4,180	29.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			35.00000	33	32.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			6,131.00000	6,142	32.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			15.00000	14	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			8,112.00000	8,123	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			3,955.00000	3,942	28.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			2.00000	2	28.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			2,960.00000	2,947	23.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			7.00000	7	23.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			1,973.00000	1,960	18.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			20.00000	20	18.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,102.00000	1,088	17.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			149.00000	147	17.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			179.00000	172	25.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,225.00000	2,232	25.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			76.00000	72	29.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			4,122.00000	4,132	29.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			35.00000	34	32.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			6,082.00000	6,093	32.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			15.00000	14	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			8,062.00000	8,073	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,054.00000	4,042	28.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	1	28.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,059.00000	3,047	23.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	4.80	Put		6.00000	6	23.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call		2,070.00000	2,057	18.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put		17.00000	17	18.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call		1,177.00000	1,164	17.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put		124.00000	123	17.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call		188.00000	181	25.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put		2,135.00000	2,141	25.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call		79.00000	75	29.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put		4,025.00000	4,035	29.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call		37.00000	35	32.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put		5,984.00000	5,994	32.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call		16.00000	15	33.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put		7,963.00000	7,974	33.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call		4,005.00000	3,992	28.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put		1.00000	1	28.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call		3,010.00000	2,997	23.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put		6.00000	6	23.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Call		2,021.00000	2,008	18.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		17.00000	17	18.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,138.00000	1,124	17.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		135.00000	134	17.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		183.00000	177	25.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		2,180.00000	2,186	25.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		77.00000	74	29.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		4,074.00000	4,083	29.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		36.00000	34	32.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		6,033.00000	6,044	32.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		16.00000	14	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		8,012.00000	8,024	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Call		4,104.00000	4,092	28.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Put		1.00000	1	28.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Call		3,109.00000	3,096	24.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Put		6.00000	6	24.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Call		2,119.00000	2,107	18.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Put		16.00000	16	18.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Call		1,217.00000	1,204	17.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Put		114.00000	113	17.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Call		192.00000	186	25.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Put		2,089.00000	2,095	25.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Call		80.00000	77	29.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Put		3,977.00000	3,986	29.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Call		37.00000	35	32.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Put		5,934.00000	5,945	32.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Call		16.00000	15	33.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Put		7,913.00000	7,924	33.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	3.70	Call			4,154.00000	4,142	28.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Put			1.00000	1	28.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Call			3,158.00000	3,146	24.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Put			5.00000	5	24.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Call			2,168.00000	2,156	18.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Put			15.00000	15	18.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Call			1,258.00000	1,245	17.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Put			105.00000	104	17.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Call			197.00000	190	25.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Put			2,044.00000	2,049	25.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Call			81.00000	78	29.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Put			3,928.00000	3,937	29.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Call			38.00000	36	32.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Put			5,885.00000	5,895	32.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Call			16.00000	15	33.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Put			7,863.00000	7,874	33.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Call			3,855.00000	3,843	27.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Put			2.00000	2	27.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Call			2,861.00000	2,848	22.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Put			8.00000	8	22.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Call			1,878.00000	1,866	18.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Put			25.00000	25	18.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Call			1,032.00000	1,018	17.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Put			179.00000	178	17.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Call			170.00000	164	25.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Put			2,316.00000	2,323	25.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Call			72.00000	69	29.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Put			4,219.00000	4,229	29.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Call			34.00000	32	32.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Put			6,181.00000	6,191	32.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Call			14.00000	13	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Put			8,161.00000	8,172	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.20	Call			3,656.00000	3,643	26.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.20	Put			3.00000	3	26.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.20	Call			2,662.00000	2,650	21.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.20	Put			9.00000	9	21.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.20	Call			1,693.00000	1,680	17.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.20	Put			40.00000	39	17.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.20	Call			903.00000	889	18.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.20	Put			250.00000	249	18.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.20	Call			153.00000	148	26.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.20	Put			2,500.00000	2,507	26.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.20	Call			66.00000	64	30.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.20	Put			4,413.00000	4,423	30.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.20	Call			31.00000	29	32.90	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 13/09/2010 Currency Future	14.20	Put		6,378.00000	6,388	32.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.20	Call		13.00000	12	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.20	Put		8,360.00000	8,371	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.35	Call		3,506.00000	3,494	26.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.35	Put		3.00000	3	26.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.35	Call		2,514.00000	2,501	20.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.35	Put		11.00000	11	20.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.35	Call		1,557.00000	1,545	17.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.35	Put		54.00000	54	17.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.35	Call		816.00000	802	18.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.35	Put		313.00000	311	18.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.35	Call		143.00000	137	26.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.35	Put		2,640.00000	2,647	26.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.35	Call		62.00000	60	30.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.35	Put		4,559.00000	4,569	30.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.35	Call		29.00000	27	33.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.35	Put		6,526.00000	6,537	33.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.35	Call		12.00000	11	34.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.35	Put		8,509.00000	8,520	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			7.96470	7.97660		19.83	0.00	0	36.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		655.00000	645	19.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		678.00000	680	19.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		636.00000	627	20.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		710.00000	712	20.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		602.00000	593	20.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		775.00000	778	20.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		569.00000	561	20.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		843.00000	846	20.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		511.00000	503	21.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		984.00000	988	21.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		497.00000	489	21.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		1,021.00000	1,025	21.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Call		539.00000	531	20.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Put		913.00000	916	20.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		673.00000	664	19.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		647.00000	649	19.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Call		693.00000	683	19.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Put		617.00000	619	19.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Call		714.00000	704	19.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Put		587.00000	589	19.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		585.00000	576	20.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		809.00000	812	20.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		554.00000	545	20.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		877.00000	881	20.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		619.00000	609	20.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	8.10	Put		742.00000	745	20.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		484.00000	476	21.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		1,058.00000	1,062	21.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		472.00000	464	21.47	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,095.00000	1,099	21.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		525.00000	516	20.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		948.00000	952	20.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,484.00000	3,472	24.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		7.00000	7	24.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,497.00000	2,485	19.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		20.00000	20	19.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,566.00000	1,554	17.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		90.00000	90	17.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		877.00000	866	18.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		400.00000	401	18.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		202.00000	198	25.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,725.00000	2,733	25.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		102.00000	100	29.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,626.00000	4,635	29.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		57.00000	56	32.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,581.00000	6,591	32.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		30.00000	29	33.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,554.00000	8,565	33.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,583.00000	3,571	25.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		7.00000	7	25.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,595.00000	2,583	20.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		19.00000	19	20.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		1,652.00000	1,640	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		75.00000	75	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		930.00000	919	18.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		353.00000	354	18.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		210.00000	206	25.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,634.00000	2,641	25.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		106.00000	103	29.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,529.00000	4,539	29.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call		59.00000	57	32.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,482.00000	6,493	32.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		32.00000	31	33.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,455.00000	8,466	33.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,534.00000	3,522	25.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		7.00000	7	25.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		2,546.00000	2,534	20.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		20.00000	20	20.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		1,609.00000	1,597	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		82.00000	82	17.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	7.45	Call			903.00000	892	18.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			376.00000	377	18.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			206.00000	202	25.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,679.00000	2,687	25.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			104.00000	102	29.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,577.00000	4,587	29.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			58.00000	57	32.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,531.00000	6,542	32.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			31.00000	30	33.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,504.00000	8,515	33.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,732.00000	3,720	25.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			6.00000	6	25.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,743.00000	2,731	21.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			16.00000	16	21.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			1,783.00000	1,771	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put			57.00000	57	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call			1,015.00000	1,004	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put			289.00000	290	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call			224.00000	219	25.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put			2,497.00000	2,504	25.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call			111.00000	109	29.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put			4,385.00000	4,394	29.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call			62.00000	60	32.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put			6,335.00000	6,346	32.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call			34.00000	33	33.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put			8,307.00000	8,318	33.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call			3,782.00000	3,770	26.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put			5.00000	5	26.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call			2,792.00000	2,780	21.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put			16.00000	16	21.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call			1,828.00000	1,816	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put			52.00000	51	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call			1,046.00000	1,034	18.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put			269.00000	270	18.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call			228.00000	224	25.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put			2,452.00000	2,459	25.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call			113.00000	111	29.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put			4,336.00000	4,346	29.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call			63.00000	61	32.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put			6,286.00000	6,296	32.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call			34.00000	33	33.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put			8,258.00000	8,269	33.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call			3,831.00000	3,820	26.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put			5.00000	5	26.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call			2,841.00000	2,829	21.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	5.15	Put		15.00000	15	21.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		1,873.00000	1,861	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		47.00000	47	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,076.00000	1,065	18.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		250.00000	250	18.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		233.00000	229	25.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,407.00000	2,414	25.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		115.00000	112	29.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,288.00000	4,298	29.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		64.00000	62	32.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,237.00000	6,247	32.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		35.00000	34	33.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,209.00000	8,219	33.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call		3,881.00000	3,869	26.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put		5.00000	5	26.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call		2,891.00000	2,879	21.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put		14.00000	14	21.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call		1,919.00000	1,907	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put		42.00000	42	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		1,108.00000	1,097	17.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		232.00000	232	17.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		238.00000	234	25.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		2,362.00000	2,369	25.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		117.00000	114	29.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		4,240.00000	4,250	29.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		65.00000	63	32.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		6,188.00000	6,198	32.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		36.00000	35	33.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		8,159.00000	8,170	33.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		3,931.00000	3,919	26.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		4.00000	4	26.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		2,940.00000	2,928	22.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		13.00000	13	22.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		1,965.00000	1,952	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		38.00000	38	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call		1,141.00000	1,129	17.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put		214.00000	214	17.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call		243.00000	239	25.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put		2,317.00000	2,324	25.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call		119.00000	116	29.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put		4,192.00000	4,202	29.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call		66.00000	64	32.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put		6,139.00000	6,149	32.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call		37.00000	36	33.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put		8,110.00000	8,121	33.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	4.00	Call			3,981.00000	3,969	27.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			4.00000	4	27.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			2,989.00000	2,978	22.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			13.00000	13	22.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			2,011.00000	1,999	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			34.00000	34	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,174.00000	1,162	17.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			197.00000	198	17.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			249.00000	244	24.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,272.00000	2,279	24.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			121.00000	118	28.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			4,144.00000	4,154	28.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			67.00000	65	31.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put			6,090.00000	6,101	31.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call			37.00000	36	33.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put			8,061.00000	8,072	33.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call			4,030.00000	4,018	27.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put			4.00000	4	27.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call			3,039.00000	3,027	22.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put			12.00000	12	22.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call			2,057.00000	2,045	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put			31.00000	30	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call			1,208.00000	1,196	17.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put			182.00000	182	17.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call			254.00000	249	24.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put			2,228.00000	2,235	24.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call			123.00000	121	28.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put			4,097.00000	4,106	28.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call			68.00000	66	31.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put			6,041.00000	6,052	31.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call			38.00000	37	33.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put			8,012.00000	8,022	33.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call			3,683.00000	3,671	25.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put			6.00000	6	25.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call			2,694.00000	2,682	20.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put			17.00000	17	20.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call			1,739.00000	1,727	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put			63.00000	62	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call			986.00000	975	18.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put			310.00000	310	18.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call			219.00000	215	25.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put			2,542.00000	2,550	25.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call			109.00000	107	29.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put			4,433.00000	4,442	29.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call			61.00000	59	32.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	14.30	Put		6,384.00000	6,395	32.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		33.00000	32	33.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		8,356.00000	8,367	33.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Call		4,080.00000	4,068	27.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Put		3.00000	3	27.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Call		3,088.00000	3,076	22.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Put		12.00000	12	22.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Call		2,106.00000	2,094	17.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Put		29.00000	29	17.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Call		1,246.00000	1,234	17.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Put		169.00000	169	17.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Call		259.00000	254	24.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Put		2,183.00000	2,190	24.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Call		125.00000	122	28.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Put		4,048.00000	4,058	28.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Call		69.00000	67	31.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Put		5,992.00000	6,002	31.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Call		39.00000	38	33.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Put		7,962.00000	7,973	33.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Call		4,129.00000	4,117	27.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Put		3.00000	3	27.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Call		3,138.00000	3,126	23.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Put		11.00000	11	23.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Call		2,155.00000	2,143	18.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Put		28.00000	28	18.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Call		1,284.00000	1,272	17.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Put		157.00000	157	17.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Call		265.00000	259	24.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Put		2,138.00000	2,145	24.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Call		127.00000	124	28.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Put		4,000.00000	4,009	28.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Call		70.00000	68	31.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Put		5,943.00000	5,953	31.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Call		39.00000	38	33.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Put		7,913.00000	7,923	33.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Call		3,633.00000	3,621	25.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Put		6.00000	6	25.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Call		2,644.00000	2,633	20.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Put		18.00000	18	20.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Call		1,695.00000	1,683	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Put		69.00000	69	17.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Call		958.00000	947	18.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Put		331.00000	332	18.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Call		215.00000	210	25.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Put		2,588.00000	2,596	25.66	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 13/12/2010 Currency Future	12.35	Call		108.00000	105	29.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.35	Put		4,481.00000	4,490	29.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Call		60.00000	58	32.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Put		6,433.00000	6,444	32.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Call		32.00000	31	33.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Put		8,406.00000	8,417	33.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.45560	12.53350		18.00	186,834.00	15	39,532.00
£ / R On 14/12/2009 Currency Future	12.55	Call		300.00000	237	18.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		317.00000	332	18.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		326.00000	256	18.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		292.00000	300	18.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		245.00000	189	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		411.00000	433	19.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		228.00000	175	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		445.00000	470	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		173.00000	130	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		590.00000	624	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		162.00000	121	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		628.00000	665	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		4,934.00000	4,856	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		199.00000	151	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		515.00000	545	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		281.00000	220	18.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		347.00000	364	18.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		441.00000	363	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		208.00000	208	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		381.00000	304	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		248.00000	248	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		506.00000	428	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		173.00000	173	18.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		540.00000	463	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		157.00000	157	18.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		688.00000	611	19.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		104.00000	106	19.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		850.00000	775	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		66.00000	69	20.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		808.00000	733	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		75.00000	77	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		936.00000	861	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		52.00000	56	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		727.00000	651	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		93.00000	95	19.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		649.00000	573	19.46	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	12.00	Put			116.00000	117	19.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			473.00000	395	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			189.00000	190	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			353.00000	276	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			269.00000	270	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			410.00000	333	18.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			227.00000	227	18.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			262.00000	204	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			378.00000	398	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			185.00000	140	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			552.00000	584	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			151.00000	112	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			667.00000	707	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			132.00000	97	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			748.00000	792	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			107.00000	79	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			874.00000	923	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			77.00000	56	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,094.00000	1,151	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			72.00000	53	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,139.00000	1,197	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			68.00000	49	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,184.00000	1,244	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			72.00000	53	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,139.00000	1,197	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			64.00000	46	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,230.00000	1,291	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			60.00000	44	24.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,276.00000	1,338	24.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			50.00000	36	25.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,416.00000	1,481	25.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			53.00000	39	25.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,369.00000	1,433	25.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			94.00000	69	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			961.00000	1,013	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			123.00000	91	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			789.00000	835	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			88.00000	64	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,004.00000	1,059	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			68.00000	49	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,184.00000	1,244	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			56.00000	41	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,323.00000	1,385	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			53.00000	39	25.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,369.00000	1,433	25.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.75	Call			60.00000	44	24.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,276.00000	1,338	24.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			82.00000	60	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,049.00000	1,104	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			94.00000	69	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			961.00000	1,013	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			100.00000	73	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			917.00000	968	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			123.00000	91	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			789.00000	835	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			132.00000	97	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			748.00000	792	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			141.00000	104	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			707.00000	749	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			64.00000	46	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,230.00000	1,291	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			88.00000	64	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,004.00000	1,059	23.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			141.00000	104	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			707.00000	749	21.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			72.00000	53	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,139.00000	1,197	23.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			31.00000	23	27.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,798.00000	1,868	27.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			44.00000	32	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,511.00000	1,577	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			42.00000	31	26.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,558.00000	1,625	26.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			42.00000	31	26.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,558.00000	1,625	26.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			39.00000	29	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,606.00000	1,673	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			33.00000	25	27.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,750.00000	1,819	27.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			27.00000	20	28.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,943.00000	2,014	28.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			30.00000	22	27.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,846.00000	1,917	27.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			28.00000	21	27.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,895.00000	1,965	27.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			25.00000	19	28.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,992.00000	2,063	28.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			16.00000	12	29.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,383.00000	2,456	29.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			17.00000	12	29.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.85	Put			2,334.00000	2,407	29.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			23.00000	17	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,089.00000	2,161	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			20.00000	15	29.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,187.00000	2,259	29.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			18.00000	13	29.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,285.00000	2,358	29.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			15.00000	11	30.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,481.00000	2,555	30.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			13.00000	9	30.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,580.00000	2,654	30.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			12.00000	8	31.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,679.00000	2,753	31.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			8.00000	6	32.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,075.00000	3,150	32.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			39.00000	29	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,606.00000	1,673	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			35.00000	26	26.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,702.00000	1,770	26.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			50.00000	36	25.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,416.00000	1,481	25.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			23.00000	17	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,089.00000	2,161	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			37.00000	27	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,654.00000	1,722	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			24.00000	18	28.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,040.00000	2,112	28.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			21.00000	16	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,138.00000	2,210	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			19.00000	14	29.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,236.00000	2,308	29.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			13.00000	9	30.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,629.00000	2,703	30.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			53.00000	39	25.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,369.00000	1,433	25.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			47.00000	34	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,463.00000	1,529	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			37.00000	27	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,654.00000	1,722	26.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			24.00000	18	28.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,040.00000	2,112	28.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			16.00000	11	30.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,432.00000	2,506	30.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			21.00000	16	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,138.00000	2,210	29.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.05	Call			14.00000	10	30.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,530.00000	2,604	30.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			28.00000	21	27.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,895.00000	1,965	27.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			16.00000	12	29.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,383.00000	2,456	29.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			30.00000	22	27.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,846.00000	1,917	27.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,234.00000	4,156	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			2,737.00000	2,658	32.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			4.00000	3	32.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,262.00000	1,183	22.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			29.00000	28	22.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			213.00000	163	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			479.00000	507	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			7.00000	5	33.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,273.00000	3,349	33.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			2.00000	2	39.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,769.00000	4,846	39.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			1.00000	0	41.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,267.00000	6,345	41.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			1.00000	0	33.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,767.00000	7,844	33.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,684.00000	4,606	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,185.00000	3,107	34.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			2.00000	1	34.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			1,700.00000	1,619	25.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			16.00000	14	25.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			10.00000	7	31.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,827.00000	2,902	31.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			3.00000	2	37.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,320.00000	4,396	37.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			1.00000	1	43.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,818.00000	5,895	43.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	0	35.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,317.00000	7,394	35.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,434.00000	3,356	34.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			1.00000	1	34.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			1,945.00000	1,865	27.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			12.00000	9	27.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			575.00000	498	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			142.00000	143	19.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			4.00000	2	36.42	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	16.60	Put		4,070.00000	4,147	36.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		1.00000	1	42.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		5,568.00000	5,645	42.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		1.00000	0	36.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		7,067.00000	7,144	36.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		185.00000	140	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		552.00000	584	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		115.00000	84	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		831.00000	879	22.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		44.00000	32	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,511.00000	1,577	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		100.00000	73	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		917.00000	968	22.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		39.00000	29	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,606.00000	1,673	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		47.00000	34	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,463.00000	1,529	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		82.00000	60	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,049.00000	1,104	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call		2,439.00000	2,360	30.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put		6.00000	4	30.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		1,455.00000	1,376	23.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		22.00000	20	23.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		3.00000	2	38.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		4,569.00000	4,646	38.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	0	39.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		6,567.00000	6,644	39.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		8,567.00000	8,644	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		3,335.00000	3,256	34.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		1.00000	1	34.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		2,340.00000	2,261	29.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		7.00000	5	29.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		1,358.00000	1,279	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		25.00000	24	23.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		2.00000	2	38.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		4,669.00000	4,746	38.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		1.00000	0	39.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		6,667.00000	6,744	39.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,667.00000	8,744	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		2,192.00000	2,112	28.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		8.00000	7	28.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		1,214.00000	1,136	21.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		31.00000	30	21.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.35	Call			2.00000	1	39.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			4,819.00000	4,896	39.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	0	38.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,817.00000	6,894	38.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,817.00000	8,894	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,235.00000	3,157	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			1.00000	1	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,241.00000	2,162	29.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			8.00000	6	29.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			11.00000	8	31.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,777.00000	2,852	31.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	0	38.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,767.00000	6,844	38.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			8,767.00000	8,844	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			3,036.00000	2,957	34.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			2.00000	2	34.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			2,044.00000	1,964	27.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			10.00000	8	27.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			1,071.00000	995	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			38.00000	40	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			9.00000	6	32.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			2,976.00000	3,051	32.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			2.00000	1	39.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			4,968.00000	5,046	39.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	0	37.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			6,967.00000	7,044	37.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			8,967.00000	9,044	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			2,887.00000	2,808	33.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			3.00000	2	33.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			1,896.00000	1,816	26.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			13.00000	10	26.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			8.00000	5	32.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,124.00000	3,200	32.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			2.00000	1	40.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,118.00000	5,196	40.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	0	36.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			7,117.00000	7,194	36.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,117.00000	9,194	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,837.00000	2,758	33.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			3.00000	3	33.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,847.00000	1,767	26.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.70	Put			13.00000	11	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			892.00000	818	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			59.00000	62	20.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			8.00000	5	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,174.00000	3,250	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			2.00000	1	40.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,168.00000	5,246	40.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	0	36.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,167.00000	7,244	36.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,167.00000	9,244	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,787.00000	2,708	32.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			4.00000	3	32.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,798.00000	1,717	26.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			14.00000	12	26.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			7.00000	5	33.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,224.00000	3,299	33.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			2.00000	1	40.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,218.00000	5,296	40.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	0	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,217.00000	7,294	36.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,217.00000	9,294	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,688.00000	2,609	32.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			4.00000	3	32.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			767.00000	692	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			84.00000	86	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			7.00000	5	33.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,323.00000	3,399	33.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			2.00000	1	41.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,318.00000	5,396	41.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,317.00000	9,394	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,749.00000	1,668	25.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			15.00000	13	25.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			2.00000	1	40.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,268.00000	5,346	40.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			1.00000	0	35.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,267.00000	7,344	35.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,267.00000	9,344	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			2,986.00000	2,908	34.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			3.00000	2	34.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			1,995.00000	1,914	27.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			11.00000	9	27.56	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	11.55	Call			1,024.00000	950	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			41.00000	45	20.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			9.00000	6	32.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			3,025.00000	3,100	32.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			2.00000	1	40.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			5,018.00000	5,096	40.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			1.00000	0	37.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			7,017.00000	7,094	37.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			9,017.00000	9,094	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			3,086.00000	3,007	34.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			2.00000	2	34.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			2,093.00000	2,013	28.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			10.00000	8	28.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			1,119.00000	1,041	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			35.00000	35	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			10.00000	7	32.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			2,926.00000	3,001	32.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			2.00000	1	39.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			4,918.00000	4,996	39.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	0	37.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			6,917.00000	6,994	37.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			8,917.00000	8,994	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,484.00000	3,406	34.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			1.00000	0	34.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,489.00000	2,410	30.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			5.00000	4	30.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,504.00000	1,424	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			21.00000	19	24.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			612.00000	535	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			128.00000	129	19.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			14.00000	10	30.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,530.00000	2,604	30.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			3.00000	2	38.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,519.00000	4,596	38.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	0	40.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,517.00000	6,595	40.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,517.00000	8,594	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,534.00000	3,456	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			1.00000	0	34.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,539.00000	2,459	31.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			5.00000	4	31.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,553.00000	1,473	24.41	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	11.00	Put		19.00000	17	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call		3.00000	2	37.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put		4,469.00000	4,546	37.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call		1.00000	0	40.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put		6,467.00000	6,545	40.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call		0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put		8,467.00000	8,544	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		3,384.00000	3,306	34.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		1.00000	1	34.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		2,390.00000	2,310	30.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		6.00000	5	30.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		1,407.00000	1,327	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		23.00000	22	23.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		13.00000	9	30.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,629.00000	2,703	30.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call		2.00000	2	38.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put		4,619.00000	4,696	38.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	0	39.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put		6,617.00000	6,694	39.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		8,617.00000	8,694	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		3,285.00000	3,206	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		1.00000	1	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		2,291.00000	2,211	29.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		7.00000	6	29.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		1,310.00000	1,231	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		27.00000	26	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		11.00000	8	31.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		2,728.00000	2,802	31.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		2.00000	2	38.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		4,719.00000	4,796	38.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		1.00000	0	38.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		6,717.00000	6,794	38.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		8,717.00000	8,794	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		3,135.00000	3,057	34.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		2.00000	1	34.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		2,143.00000	2,063	28.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		9.00000	7	28.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		1,166.00000	1,088	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		33.00000	33	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		10.00000	7	31.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		2,876.00000	2,951	31.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		2.00000	1	39.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		4,869.00000	4,946	39.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	0	38.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			6,867.00000	6,944	38.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			8,867.00000	8,944	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			2,936.00000	2,858	33.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			3.00000	2	33.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			980.00000	906	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			46.00000	50	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			2.00000	1	40.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			5,068.00000	5,146	40.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			9,067.00000	9,144	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			2,638.00000	2,559	31.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			4.00000	3	31.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			1,651.00000	1,570	25.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			17.00000	15	25.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			6.00000	4	33.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,373.00000	3,449	33.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	1	41.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,368.00000	5,446	41.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	0	35.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,367.00000	7,444	35.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,367.00000	9,444	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,584.00000	3,506	34.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			1.00000	0	34.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,588.00000	2,509	31.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			5.00000	4	31.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,602.00000	1,522	24.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			18.00000	16	24.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			3.00000	2	37.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,419.00000	4,496	37.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	0	40.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,417.00000	6,495	40.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,417.00000	8,494	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,684.00000	3,606	34.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			0.00000	0	34.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			1.00000	0	41.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,317.00000	6,395	41.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,317.00000	8,394	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,634.00000	3,556	34.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			0.00000	0	34.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			3.00000	2	37.56	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	16.90	Put		4,369.00000	4,446	37.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call		1.00000	0	40.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put		6,367.00000	6,445	40.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call		0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put		8,367.00000	8,444	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call		3,834.00000	3,756	34.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put		0.00000	0	34.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call		3.00000	2	36.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put		4,170.00000	4,247	36.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call		1.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put		6,167.00000	6,245	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call		0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put		8,167.00000	8,244	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call		3,884.00000	3,806	34.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put		0.00000	0	34.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call		4.00000	2	36.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put		4,120.00000	4,197	36.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call		1.00000	0	42.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put		6,117.00000	6,195	42.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call		1.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put		8,117.00000	8,194	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call		3,934.00000	3,856	34.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put		0.00000	0	34.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call		1.00000	1	42.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put		6,067.00000	6,145	42.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call		1.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put		8,067.00000	8,144	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call		3,984.00000	3,906	34.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put		0.00000	0	34.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call		4.00000	3	36.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put		4,020.00000	4,097	36.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call		1.00000	1	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put		6,017.00000	6,095	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		1.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		8,017.00000	8,094	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		4,184.00000	4,106	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		0.00000	0	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		5.00000	3	35.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		3,821.00000	3,897	35.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		1.00000	0	32.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		7,817.00000	7,894	32.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		5.00000	3	35.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		3,771.00000	3,847	35.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		1.00000	1	42.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		5,768.00000	5,845	42.84	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	8.40	Call			4,134.00000	4,056	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put			0.00000	0	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call			4.00000	3	35.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put			3,871.00000	3,947	35.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call			1.00000	1	43.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put			5,868.00000	5,945	43.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call			1.00000	0	32.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put			7,867.00000	7,944	32.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call			4,284.00000	4,206	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put			0.00000	0	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call			5.00000	3	35.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put			3,721.00000	3,798	35.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	1	42.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put			5,718.00000	5,795	42.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call			1.00000	0	33.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put			7,717.00000	7,794	33.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call			4,534.00000	4,456	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call			6.00000	4	34.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put			3,472.00000	3,548	34.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call			1.00000	1	41.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put			5,468.00000	5,545	41.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call			1.00000	0	34.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put			7,467.00000	7,544	34.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call			4,634.00000	4,556	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call			4,084.00000	4,006	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put			0.00000	0	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call			4.00000	3	35.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put			3,921.00000	3,997	35.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call			1.00000	1	43.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put			5,918.00000	5,995	43.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call			1.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put			7,917.00000	7,994	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call			4,334.00000	4,256	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put			0.00000	0	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call			5.00000	3	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put			3,672.00000	3,748	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call			1.00000	1	42.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put			5,668.00000	5,745	42.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call			1.00000	0	33.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put			7,667.00000	7,744	33.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call			4,584.00000	4,506	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put			0.00000	0	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call			6.00000	4	33.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.95	Put		3,423.00000	3,499	33.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call		1.00000	1	41.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put		5,418.00000	5,495	41.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call		1.00000	0	35.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put		7,417.00000	7,494	35.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Call		4,884.00000	4,806	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Call		4,734.00000	4,656	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Call		3,734.00000	3,656	34.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Put		0.00000	0	34.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Call		4,784.00000	4,706	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	0	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Call		3,784.00000	3,706	34.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Put		0.00000	0	34.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Call		4,384.00000	4,306	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Put		0.00000	0	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Call		5.00000	3	34.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Put		3,622.00000	3,698	34.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Call		1.00000	1	42.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Put		5,618.00000	5,695	42.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Call		1.00000	0	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Put		7,617.00000	7,694	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Call		4,034.00000	3,956	34.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Put		0.00000	0	34.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Call		4.00000	3	36.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Put		3,971.00000	4,047	36.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Call		1.00000	1	43.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Put		5,968.00000	6,045	43.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Call		1.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Put		7,967.00000	8,044	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.75	Call		3.00000	2	36.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.75	Put		4,220.00000	4,297	36.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.75	Call		1.00000	0	41.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.75	Put		6,217.00000	6,295	41.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.75	Call		0.00000	0	32.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.75	Put		8,217.00000	8,294	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.66640	12.73410		17.85	1,266,640.00	100	1,493.00
£ / R On 15/03/2010 Currency Future	12.75	Call		558.00000	496	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		574.00000	579	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		500.00000	442	18.46	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		666.00000	675	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		483.00000	425	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		698.00000	708	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		417.00000	364	19.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.15	Put			833.00000	848	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			388.00000	338	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			904.00000	921	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			402.00000	351	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			868.00000	884	19.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			449.00000	393	18.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			765.00000	777	18.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			519.00000	459	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			635.00000	643	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			580.00000	515	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			546.00000	549	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			676.00000	606	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			442.00000	439	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			627.00000	558	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			493.00000	492	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			728.00000	656	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			394.00000	390	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			755.00000	683	17.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			371.00000	366	17.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			872.00000	797	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			288.00000	281	17.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,002.00000	925	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			218.00000	209	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			968.00000	892	16.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			234.00000	226	16.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,071.00000	994	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			187.00000	178	16.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			903.00000	828	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			269.00000	262	17.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			842.00000	768	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			308.00000	301	17.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			702.00000	631	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			417.00000	414	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			603.00000	536	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			519.00000	519	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			651.00000	581	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			467.00000	465	17.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			538.00000	477	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			604.00000	611	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			433.00000	379	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			798.00000	812	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			361.00000	313	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			977.00000	997	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			312.00000	269	20.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,128.00000	1,153	20.03	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 15/03/2010 Currency Future	13.75	Call			271.00000	232	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,287.00000	1,316	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			262.00000	224	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,328.00000	1,358	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			253.00000	216	20.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,369.00000	1,400	20.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			244.00000	209	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,410.00000	1,442	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			228.00000	194	21.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,493.00000	1,528	21.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			205.00000	175	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,621.00000	1,658	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			212.00000	181	21.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,578.00000	1,615	21.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,757.00000	1,684	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			73.00000	68	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			3,597.00000	3,528	26.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			13.00000	11	26.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			291.00000	250	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,207.00000	1,234	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			348.00000	301	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			1,014.00000	1,035	19.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			143.00000	120	22.78	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			2,109.00000	2,154	22.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			324.00000	280	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,090.00000	1,113	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			220.00000	187	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,536.00000	1,571	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			236.00000	201	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,451.00000	1,485	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			301.00000	260	20.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,167.00000	1,193	20.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			336.00000	290	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,052.00000	1,074	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			374.00000	325	19.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			940.00000	959	19.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			281.00000	241	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,247.00000	1,275	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,252.00000	3,183	25.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			18.00000	17	25.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,276.00000	2,207	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			42.00000	40	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,355.00000	1,274	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			121.00000	107	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			163.00000	138	22.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.50	Put		1,929.00000	1,972	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		80.00000	67	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		2,846.00000	2,901	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		40.00000	34	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		3,806.00000	3,868	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		25.00000	22	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		4,791.00000	4,855	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		3,154.00000	3,085	25.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		20.00000	18	25.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		2,180.00000	2,110	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		45.00000	44	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		1,269.00000	1,185	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		135.00000	119	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		152.00000	129	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		2,018.00000	2,063	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		74.00000	63	24.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,940.00000	2,996	24.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		37.00000	32	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,903.00000	3,966	25.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		25.00000	21	28.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,890.00000	4,955	28.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		3,056.00000	2,987	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		22.00000	20	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		2,083.00000	2,015	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		49.00000	48	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		1,185.00000	1,103	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		151.00000	137	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		69.00000	58	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		3,035.00000	3,092	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		35.00000	31	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		4,001.00000	4,064	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		24.00000	20	28.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,990.00000	5,054	28.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		2,958.00000	2,888	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		24.00000	22	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		1,989.00000	1,920	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		54.00000	53	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		1,107.00000	1,030	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		173.00000	163	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		133.00000	112	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		2,199.00000	2,245	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		64.00000	54	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		3,130.00000	3,188	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		33.00000	29	26.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		4,099.00000	4,163	26.28	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 15/03/2010 Currency Future	17.80	Call			23.00000	19	28.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			5,089.00000	5,153	28.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,811.00000	2,741	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			27.00000	25	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,849.00000	1,778	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			65.00000	62	19.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			119.00000	100	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,335.00000	2,384	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			58.00000	49	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,274.00000	3,333	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			31.00000	27	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,247.00000	4,311	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			22.00000	18	28.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,238.00000	5,302	28.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			2,909.00000	2,839	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			25.00000	23	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			1,942.00000	1,872	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			58.00000	56	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			129.00000	108	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,245.00000	2,291	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			62.00000	53	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,178.00000	3,236	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			32.00000	28	26.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,148.00000	4,212	26.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			23.00000	19	28.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,139.00000	5,203	28.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,203.00000	3,134	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			19.00000	17	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,228.00000	2,158	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			44.00000	42	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,312.00000	1,229	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			128.00000	113	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			157.00000	134	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,973.00000	2,017	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			77.00000	65	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,893.00000	2,948	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			38.00000	33	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,854.00000	3,917	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			25.00000	21	28.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,841.00000	4,905	28.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,007.00000	2,937	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			23.00000	21	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,036.00000	1,967	20.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			51.00000	51	20.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,143.00000	1,066	16.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.75	Put		159.00000	150	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		139.00000	116	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		2,154.00000	2,200	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		67.00000	56	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		3,083.00000	3,140	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		34.00000	30	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		4,050.00000	4,113	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		23.00000	20	28.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		5,039.00000	5,103	28.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		3,105.00000	3,036	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		21.00000	19	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		2,131.00000	2,062	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		47.00000	46	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		1,227.00000	1,141	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		143.00000	125	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		148.00000	125	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		2,064.00000	2,109	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		72.00000	60	24.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		2,988.00000	3,044	24.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		36.00000	31	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,952.00000	4,015	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		24.00000	21	28.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,940.00000	5,004	28.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		2,860.00000	2,790	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		26.00000	24	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		1,895.00000	1,825	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		61.00000	59	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		1,036.00000	959	16.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		202.00000	193	16.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		124.00000	104	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		2,290.00000	2,337	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		60.00000	51	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		3,226.00000	3,284	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		32.00000	28	26.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		4,198.00000	4,261	26.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		22.00000	19	28.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		5,188.00000	5,252	28.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		281.00000	241	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,247.00000	1,275	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		3,449.00000	3,380	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		15.00000	13	26.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		2,470.00000	2,400	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		36.00000	34	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		1,531.00000	1,454	17.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		97.00000	87	17.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.30	Call			783.00000	710	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			349.00000	344	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			186.00000	158	21.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,752.00000	1,791	21.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			92.00000	77	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,658.00000	2,711	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			45.00000	39	25.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,611.00000	3,673	25.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			27.00000	24	27.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,593.00000	4,657	27.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			14.00000	11	31.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,580.00000	6,645	31.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			6.00000	4	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			8,571.00000	8,638	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,301.00000	3,232	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			17.00000	16	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,324.00000	2,255	21.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			40.00000	38	21.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			1,398.00000	1,318	17.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			114.00000	102	17.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			83.00000	70	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,799.00000	2,853	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			26.00000	22	27.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,742.00000	4,806	27.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			13.00000	10	31.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,729.00000	6,794	31.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			5.00000	4	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,721.00000	8,787	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			13.00000	10	31.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,829.00000	6,894	31.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			5.00000	3	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,821.00000	8,887	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			12.00000	10	31.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			6,878.00000	6,943	31.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			4.00000	3	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			8,870.00000	8,937	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			12.00000	9	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,028.00000	7,093	32.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			4.00000	3	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,020.00000	9,086	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			11.00000	9	32.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,127.00000	7,192	32.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			4.00000	3	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,120.00000	9,186	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			11.00000	9	32.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.90	Put			7,177.00000	7,242	32.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			4.00000	3	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			9,170.00000	9,236	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			11.00000	8	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,227.00000	7,292	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			3.00000	2	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,219.00000	9,286	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,713.00000	2,644	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			29.00000	27	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			935.00000	860	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			251.00000	243	17.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			54.00000	46	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,370.00000	3,430	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			21.00000	18	29.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,337.00000	5,401	29.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			10.00000	8	32.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,326.00000	7,392	32.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			3.00000	2	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,319.00000	9,386	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			11.00000	9	32.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			7,077.00000	7,143	32.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			4.00000	3	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			9,070.00000	9,136	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			12.00000	10	32.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			6,928.00000	6,993	32.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			4.00000	3	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			8,920.00000	8,987	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			3,351.00000	3,281	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			17.00000	15	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			2,373.00000	2,303	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			39.00000	37	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,442.00000	1,363	17.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			108.00000	97	17.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			86.00000	72	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			2,752.00000	2,806	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			26.00000	23	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,692.00000	4,756	27.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			13.00000	11	31.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			6,679.00000	6,744	31.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			5.00000	4	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			8,671.00000	8,737	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			3,498.00000	3,429	26.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			14.00000	13	26.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			2,518.00000	2,449	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			34.00000	32	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	11.25	Call			1,575.00000	1,500	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			91.00000	83	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			812.00000	738	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			328.00000	322	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			96.00000	80	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			2,612.00000	2,664	23.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			28.00000	24	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			4,544.00000	4,608	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			14.00000	11	31.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			6,530.00000	6,595	31.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			6.00000	4	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			8,522.00000	8,588	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			3,548.00000	3,478	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			14.00000	12	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			2,567.00000	2,497	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			33.00000	31	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			1,620.00000	1,545	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			86.00000	79	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			99.00000	83	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			2,565.00000	2,617	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			28.00000	24	27.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			4,494.00000	4,558	27.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			15.00000	12	31.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			6,481.00000	6,545	31.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			6.00000	4	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			8,472.00000	8,538	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			3,400.00000	3,331	25.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			16.00000	14	25.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			2,421.00000	2,352	21.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			37.00000	35	21.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			1,486.00000	1,408	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			102.00000	92	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			89.00000	75	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			2,705.00000	2,758	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			27.00000	23	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			4,643.00000	4,707	27.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			14.00000	11	31.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,630.00000	6,694	31.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			5.00000	4	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,621.00000	8,687	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			13.00000	10	31.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			6,779.00000	6,844	31.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			5.00000	3	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,771.00000	8,837	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			2,665.00000	2,595	22.89	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	10.10	Put		30.00000	28	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		1,711.00000	1,638	18.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		77.00000	72	18.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		52.00000	44	25.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		3,418.00000	3,478	25.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		21.00000	18	29.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		5,387.00000	5,451	29.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		10.00000	8	32.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		7,376.00000	7,442	32.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		3.00000	2	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put		9,369.00000	9,436	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		2,616.00000	2,546	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		32.00000	30	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		1,666.00000	1,592	18.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		82.00000	75	18.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		50.00000	43	25.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		3,466.00000	3,527	25.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		21.00000	17	29.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		5,437.00000	5,501	29.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		10.00000	8	32.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		7,426.00000	7,491	32.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		3.00000	2	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		9,419.00000	9,486	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		2,762.00000	2,692	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		28.00000	26	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		1,803.00000	1,731	19.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		69.00000	65	19.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		465.00000	409	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		731.00000	742	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		56.00000	48	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		3,322.00000	3,381	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		22.00000	18	29.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		5,288.00000	5,352	29.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		11.00000	8	32.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		7,277.00000	7,342	32.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		3.00000	2	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		9,269.00000	9,336	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		3,696.00000	3,627	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		12.00000	10	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		111.00000	93	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		2,427.00000	2,476	23.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		30.00000	26	26.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		4,346.00000	4,410	26.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		16.00000	12	31.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		6,332.00000	6,396	31.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.05	Call			7.00000	5	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,323.00000	8,388	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			103.00000	86	23.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			2,519.00000	2,570	23.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			29.00000	25	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,445.00000	4,509	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			15.00000	12	31.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,431.00000	6,495	31.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			6.00000	5	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,422.00000	8,488	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,646.00000	3,577	26.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			12.00000	11	26.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			107.00000	90	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,473.00000	2,523	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			29.00000	26	26.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,395.00000	4,459	26.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			15.00000	12	31.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,381.00000	6,446	31.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			6.00000	5	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,372.00000	8,438	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			3,795.00000	3,726	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			11.00000	9	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			16.00000	13	31.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,232.00000	6,297	31.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			7.00000	5	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,223.00000	8,289	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,894.00000	3,825	27.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			10.00000	8	27.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			17.00000	14	30.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,133.00000	6,197	30.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			8.00000	6	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,124.00000	8,189	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,844.00000	3,775	27.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			10.00000	9	27.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			17.00000	13	30.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,183.00000	6,247	30.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			7.00000	5	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,173.00000	8,239	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,943.00000	3,874	28.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			9.00000	8	28.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			17.00000	14	30.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			6,083.00000	6,147	30.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			8.00000	6	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			8,074.00000	8,139	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			4,190.00000	4,122	28.56	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 15/03/2010 Currency Future	8.55	Put		6.00000	5	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call		19.00000	15	30.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put		5,835.00000	5,899	30.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call		9.00000	7	33.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put		7,825.00000	7,890	33.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call		4,239.00000	4,171	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put		5.00000	5	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call		19.00000	16	30.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put		5,785.00000	5,849	30.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call		9.00000	7	33.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put		7,775.00000	7,841	33.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call		4,140.00000	4,072	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put		6.00000	6	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call		18.00000	15	30.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put		5,884.00000	5,949	30.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call		9.00000	7	33.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put		7,874.00000	7,940	33.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call		4,289.00000	4,221	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put		5.00000	4	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call		168.00000	143	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put		1,884.00000	1,926	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call		41.00000	35	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put		3,757.00000	3,819	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call		19.00000	16	30.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put		5,735.00000	5,799	30.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		9.00000	7	33.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		7,725.00000	7,791	33.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call		4,537.00000	4,469	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put		3.00000	2	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call		199.00000	169	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put		1,664.00000	1,703	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call		49.00000	42	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put		3,515.00000	3,575	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call		20.00000	17	29.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put		5,486.00000	5,551	29.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call		10.00000	8	32.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put		7,476.00000	7,541	32.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call		4,586.00000	4,519	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put		2.00000	2	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call		4,091.00000	4,023	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put		7.00000	7	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call		18.00000	15	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put		5,934.00000	5,998	30.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call		8.00000	7	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put		7,924.00000	7,990	33.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	8.05	Call		4,686.00000	4,618	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Put		2.00000	2	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Call		4,885.00000	4,817	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Put		1.00000	1	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Call		4,736.00000	4,668	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Put		2.00000	2	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Call		3,745.00000	3,676	27.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Put		11.00000	10	27.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Call		4,786.00000	4,718	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Put		1.00000	1	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Call		4,388.00000	4,320	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Put		4.00000	4	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Call		180.00000	152	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Put		1,795.00000	1,836	21.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Call		44.00000	38	25.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Put		3,660.00000	3,721	25.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Call		20.00000	16	29.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Put		5,636.00000	5,700	29.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Call		9.00000	7	33.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Put		7,625.00000	7,691	33.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Call		4,338.00000	4,270	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Put		4.00000	4	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Call		174.00000	147	22.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Put		1,840.00000	1,881	22.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Call		42.00000	37	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Put		3,708.00000	3,770	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Call		19.00000	16	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Put		5,685.00000	5,750	29.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Call		9.00000	7	33.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Put		7,675.00000	7,741	33.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Call		4,042.00000	3,974	28.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Put		8.00000	7	28.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Call		18.00000	15	30.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Put		5,984.00000	6,048	30.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Call		8.00000	6	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Put		7,974.00000	8,040	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.75	Call		0.00000	3,924	28.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.75	Put		0.00000	7	28.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.75	Call		0.00000	14	30.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.75	Put		0.00000	6,098	30.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.75	Call		0.00000	6	33.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.75	Put		0.00000	8,090	33.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.87200	12.93990		17.93	0.00	0	687.00
£ / R On 14/06/2010 Currency Future	12.95	Call		744.00000	680	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		754.00000	758	18.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.10	Call			688.00000	625	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			848.00000	853	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			652.00000	592	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			912.00000	920	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			588.00000	531	19.02	0.00	0	11,323.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,048.00000	1,059	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			573.00000	517	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,083.00000	1,095	19.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			619.00000	561	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			979.00000	989	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			79.00000	67	24.94	0.00	0	11,279.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,639.00000	4,695	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			706.00000	643	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			816.00000	821	18.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			765.00000	699	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			725.00000	727	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			853.00000	784	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			613.00000	612	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			808.00000	740	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			668.00000	668	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			901.00000	830	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			561.00000	558	17.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			926.00000	855	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			536.00000	533	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,031.00000	958	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			441.00000	436	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			1,146.00000	1,072	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			356.00000	350	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,116.00000	1,043	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			376.00000	371	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,207.00000	1,133	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			317.00000	311	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,058.00000	986	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			418.00000	414	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			977.00000	905	17.34	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put			487.00000	483	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			877.00000	807	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			587.00000	585	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			830.00000	761	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			640.00000	639	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			786.00000	718	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			696.00000	696	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			853.00000	784	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			613.00000	612	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,003.00000	931	17.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.40	Put			463.00000	459	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			725.00000	661	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			785.00000	789	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			635.00000	576	18.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			946.00000	954	18.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			357.00000	317	21.01	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,817.00000	1,845	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			670.00000	608	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			880.00000	886	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			603.00000	546	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,013.00000	1,024	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			544.00000	490	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,154.00000	1,168	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			491.00000	441	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,301.00000	1,319	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			433.00000	387	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,493.00000	1,515	20.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			423.00000	377	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,533.00000	1,555	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			402.00000	359	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,612.00000	1,637	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			393.00000	350	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,653.00000	1,678	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			365.00000	325	20.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,775.00000	1,803	20.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			374.00000	333	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,734.00000	1,761	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			467.00000	418	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,377.00000	1,396	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			530.00000	477	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,190.00000	1,205	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			504.00000	452	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,264.00000	1,280	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			517.00000	464	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,227.00000	1,242	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			455.00000	407	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,415.00000	1,435	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			412.00000	368	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,572.00000	1,596	20.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			383.00000	341	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,693.00000	1,719	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			444.00000	397	20.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,454.00000	1,475	20.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			479.00000	429	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,339.00000	1,357	19.82	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	13.95	Call		444.00000	397	20.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,454.00000	1,475	20.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		455.00000	407	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,415.00000	1,435	20.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		504.00000	452	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,264.00000	1,280	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		558.00000	503	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		1,118.00000	1,131	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		325.00000	288	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,985.00000	2,016	21.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		227.00000	197	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,637.00000	2,675	22.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		141.00000	121	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,551.00000	3,599	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		86.00000	72	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,496.00000	4,550	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		48.00000	42	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		5,458.00000	5,520	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		233.00000	203	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,593.00000	2,631	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		144.00000	124	23.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,505.00000	3,552	23.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		88.00000	75	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,448.00000	4,503	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		49.00000	43	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,409.00000	5,471	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,353.00000	4,285	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		13.00000	13	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		2,889.00000	2,818	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		49.00000	46	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		1,526.00000	1,454	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		186.00000	182	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		158.00000	136	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,318.00000	3,364	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		74.00000	63	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,734.00000	4,791	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		32.00000	29	26.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		6,192.00000	6,257	26.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		23.00000	20	28.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		7,683.00000	7,748	28.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		4,795.00000	4,728	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		6.00000	6	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		3,327.00000	3,257	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		37.00000	35	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		1,890.00000	1,826	16.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.15	Put			100.00000	104	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			196.00000	170	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,906.00000	2,948	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			97.00000	81	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,307.00000	4,359	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			40.00000	35	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,750.00000	5,813	25.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			25.00000	22	27.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			7,235.00000	7,300	27.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,043.00000	4,975	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			3.00000	3	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			3,571.00000	3,502	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			31.00000	30	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,112.00000	2,045	16.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			72.00000	73	16.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			221.00000	192	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,681.00000	2,720	22.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			111.00000	93	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			4,071.00000	4,121	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			46.00000	40	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,506.00000	5,568	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			27.00000	24	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,987.00000	7,052	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			3,473.00000	3,404	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			33.00000	32	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			2,499.00000	2,429	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			59.00000	57	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			1,604.00000	1,533	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			164.00000	161	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			951.00000	880	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			511.00000	508	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			340.00000	302	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,900.00000	1,930	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			211.00000	183	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,771.00000	2,811	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			132.00000	113	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,692.00000	3,741	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			2,596.00000	2,526	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			56.00000	54	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			1,683.00000	1,615	16.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			143.00000	143	16.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			138.00000	118	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,598.00000	3,646	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			83.00000	70	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,543.00000	4,598	24.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.35	Call			3,620.00000	3,551	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			30.00000	29	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			2,645.00000	2,574	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			55.00000	52	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			1,724.00000	1,656	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			134.00000	134	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			76.00000	65	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,686.00000	4,743	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			303.00000	268	21.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			2,113.00000	2,146	21.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			187.00000	161	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,997.00000	3,039	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			118.00000	101	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,928.00000	3,979	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			68.00000	58	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,878.00000	4,936	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			270.00000	237	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,330.00000	2,365	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			166.00000	143	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,226.00000	3,271	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			105.00000	88	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			4,165.00000	4,216	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			58.00000	50	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			5,119.00000	5,178	25.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,230.00000	3,160	21.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			40.00000	38	21.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,257.00000	2,187	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			67.00000	65	17.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,414.00000	1,338	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			224.00000	216	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			238.00000	208	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,548.00000	2,586	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			148.00000	127	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,458.00000	3,505	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			91.00000	77	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,401.00000	4,455	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			50.00000	44	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			5,361.00000	5,422	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,084.00000	3,014	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			44.00000	42	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,306.00000	1,230	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			266.00000	258	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			3,036.00000	2,965	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			46.00000	43	20.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,064.00000	2,001	16.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.95	Put			74.00000	79	16.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,271.00000	1,197	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			281.00000	275	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			744.00000	680	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			754.00000	758	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			216.00000	188	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,726.00000	2,766	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			135.00000	115	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,645.00000	3,693	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			81.00000	68	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,591.00000	4,646	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			45.00000	39	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,555.00000	5,617	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			2,938.00000	2,867	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			48.00000	45	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			1,976.00000	1,912	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			86.00000	90	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			206.00000	178	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,816.00000	2,856	22.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			129.00000	110	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,739.00000	3,788	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			42.00000	37	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,652.00000	5,715	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			2,840.00000	2,769	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			50.00000	47	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			124.00000	105	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,834.00000	3,883	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			72.00000	61	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,782.00000	4,839	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,133.00000	3,063	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			43.00000	41	21.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,160.00000	2,090	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			70.00000	68	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,341.00000	1,263	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			251.00000	241	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,278.00000	3,209	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			38.00000	37	21.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,305.00000	2,235	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			65.00000	63	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,450.00000	1,376	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			211.00000	204	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			244.00000	213	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,504.00000	2,541	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			151.00000	130	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,411.00000	3,458	23.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.20	Call			94.00000	79	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,354.00000	4,407	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			52.00000	45	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,312.00000	5,373	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,305.00000	2,235	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			65.00000	63	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,450.00000	1,376	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			211.00000	204	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			244.00000	213	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,504.00000	2,541	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			2,987.00000	2,916	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			47.00000	44	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,020.00000	1,956	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			80.00000	84	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,239.00000	1,165	16.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			299.00000	293	16.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			44.00000	38	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,604.00000	5,666	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			1,933.00000	1,869	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			93.00000	97	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,176.00000	1,102	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			336.00000	330	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			201.00000	174	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,861.00000	2,902	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			126.00000	108	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,786.00000	3,836	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			41.00000	36	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,701.00000	5,764	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,425.00000	3,355	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			35.00000	33	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,450.00000	2,380	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			61.00000	58	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,565.00000	1,493	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			175.00000	171	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			263.00000	231	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,374.00000	2,409	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			162.00000	139	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,272.00000	3,317	23.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			102.00000	86	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,212.00000	4,264	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			57.00000	49	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,167.00000	5,227	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			29.00000	26	26.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,639.00000	6,704	26.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			16.00000	13	28.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.55	Put		8,626.00000	8,691	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		2,353.00000	2,283	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		64.00000	61	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		1,488.00000	1,415	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		198.00000	193	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		28.00000	25	27.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		6,738.00000	6,803	27.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		15.00000	12	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		8,725.00000	8,790	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		28.00000	25	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		6,838.00000	6,903	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		14.00000	11	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		8,824.00000	8,889	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		3,181.00000	3,111	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		41.00000	39	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		2,208.00000	2,138	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		68.00000	66	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		1,377.00000	1,300	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		237.00000	228	16.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		182.00000	157	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		3,042.00000	3,085	23.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		66.00000	56	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		4,926.00000	4,984	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		27.00000	24	27.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		6,887.00000	6,952	27.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		14.00000	11	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		8,874.00000	8,939	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,064.00000	2,001	16.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		74.00000	79	16.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,271.00000	1,197	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		281.00000	275	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		170.00000	146	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,180.00000	3,224	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		60.00000	52	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		5,070.00000	5,130	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		26.00000	24	27.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		7,036.00000	7,102	27.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		12.00000	10	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		9,023.00000	9,088	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		170.00000	146	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,180.00000	3,224	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		26.00000	23	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		7,086.00000	7,151	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		12.00000	10	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		9,072.00000	9,138	28.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.15	Call			155.00000	133	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,365.00000	3,411	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			54.00000	46	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			5,264.00000	5,324	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			11.00000	9	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			9,221.00000	9,287	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			2,791.00000	2,720	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			51.00000	48	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			1,848.00000	1,783	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			108.00000	111	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			25.00000	22	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			7,285.00000	7,350	27.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			11.00000	9	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			9,271.00000	9,337	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			2,694.00000	2,623	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			54.00000	51	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			1,765.00000	1,698	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			125.00000	126	16.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			25.00000	22	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			7,385.00000	7,450	28.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			10.00000	8	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			9,370.00000	9,436	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			2,742.00000	2,672	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			53.00000	50	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			1,806.00000	1,740	16.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			116.00000	118	16.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			1,087.00000	1,014	17.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			397.00000	392	17.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			25.00000	22	27.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			7,335.00000	7,400	27.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			10.00000	8	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			9,321.00000	9,386	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			55.00000	48	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			5,215.00000	5,276	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			26.00000	23	27.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,186.00000	7,251	27.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			11.00000	9	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,172.00000	9,237	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			174.00000	150	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			3,134.00000	3,178	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			62.00000	53	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			5,022.00000	5,081	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			13.00000	10	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			8,973.00000	9,038	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			3,522.00000	3,453	22.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.45	Put		32.00000	31	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,548.00000	2,477	18.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		58.00000	55	18.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		1,643.00000	1,574	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		153.00000	152	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		29.00000	27	26.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,540.00000	6,605	26.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		17.00000	14	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,527.00000	8,592	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		30.00000	27	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		6,490.00000	6,555	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		17.00000	14	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		8,477.00000	8,542	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,376.00000	3,306	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		36.00000	34	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		2,402.00000	2,332	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		62.00000	60	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		28.00000	26	26.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,689.00000	6,754	26.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		15.00000	12	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,675.00000	8,740	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		191.00000	165	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,951.00000	2,993	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		70.00000	60	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		4,830.00000	4,888	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		28.00000	25	27.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		6,788.00000	6,853	27.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		14.00000	12	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,774.00000	8,840	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		178.00000	154	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		3,088.00000	3,132	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		64.00000	55	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		4,974.00000	5,033	25.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		27.00000	24	27.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		6,937.00000	7,002	27.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		13.00000	11	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		8,923.00000	8,989	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		24.00000	21	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		7,435.00000	7,499	28.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		10.00000	8	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		9,420.00000	9,486	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		26.00000	23	27.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		7,136.00000	7,201	27.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		12.00000	10	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		9,122.00000	9,188	28.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.25	Call			3,718.00000	3,649	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			28.00000	27	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			31.00000	28	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,341.00000	6,406	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			19.00000	15	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,329.00000	8,393	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			30.00000	27	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			6,440.00000	6,505	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			18.00000	14	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			8,428.00000	8,492	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,669.00000	3,600	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			29.00000	28	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			31.00000	28	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,391.00000	6,456	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			18.00000	15	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			8,378.00000	8,443	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			3,816.00000	3,747	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			26.00000	25	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			251.00000	219	22.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,461.00000	2,497	22.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			32.00000	29	26.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			6,242.00000	6,307	26.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			20.00000	16	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			8,230.00000	8,294	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			3,914.00000	3,845	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			24.00000	23	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			32.00000	30	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			6,143.00000	6,208	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			21.00000	17	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			8,131.00000	8,195	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			3,865.00000	3,796	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			25.00000	24	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			257.00000	225	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,417.00000	2,453	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			99.00000	83	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,259.00000	4,311	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			20.00000	17	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,180.00000	8,245	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,963.00000	3,894	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			23.00000	22	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			33.00000	30	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,093.00000	6,158	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			21.00000	18	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			8,082.00000	8,146	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			4,206.00000	4,139	25.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	8.75	Put		16.00000	17	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call		38.00000	33	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put		5,848.00000	5,911	25.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call		23.00000	20	28.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put		7,833.00000	7,898	28.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call		4,255.00000	4,188	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put		15.00000	16	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call		310.00000	275	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put		2,070.00000	2,103	21.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call		121.00000	103	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put		3,881.00000	3,931	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call		39.00000	34	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put		5,799.00000	5,862	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call		23.00000	20	28.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put		7,783.00000	7,848	28.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call		4,158.00000	4,090	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put		18.00000	18	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call		296.00000	262	21.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put		2,156.00000	2,190	21.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call		116.00000	98	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put		3,976.00000	4,026	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call		36.00000	33	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put		5,897.00000	5,961	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call		23.00000	20	28.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put		7,883.00000	7,948	28.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call		4,549.00000	4,481	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put		9.00000	9	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call		24.00000	21	28.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put		7,484.00000	7,549	28.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call		4,598.00000	4,530	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put		8.00000	8	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call		4,304.00000	4,236	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put		14.00000	14	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call		317.00000	281	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put		2,027.00000	2,059	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call		23.00000	20	28.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put		7,733.00000	7,798	28.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call		4,109.00000	4,042	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put		19.00000	20	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call		290.00000	256	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put		2,200.00000	2,234	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call		113.00000	96	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put		4,023.00000	4,074	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call		35.00000	32	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put		5,945.00000	6,010	25.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.85	Call		22.00000	19	28.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put		7,932.00000	7,997	28.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Call		4,697.00000	4,629	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Put		7.00000	7	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Call		4,894.00000	4,827	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Put		5.00000	5	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Call		4,746.00000	4,678	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Put		6.00000	6	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Call		3,767.00000	3,698	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Put		27.00000	26	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Call		4,402.00000	4,334	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Put		12.00000	12	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Call		332.00000	295	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Put		1,943.00000	1,973	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Call		24.00000	21	28.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Put		7,634.00000	7,699	28.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Call		4,061.00000	3,993	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Put		21.00000	21	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Call		283.00000	250	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Put		2,243.00000	2,278	21.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Call		34.00000	31	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Put		5,994.00000	6,059	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Call		22.00000	19	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Put		7,982.00000	8,047	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Call		29.00000	26	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Put		6,589.00000	6,654	26.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Call		16.00000	13	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Put		8,576.00000	8,641	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.20	Call		31.00000	29	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.20	Put		6,291.00000	6,357	26.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.20	Call		19.00000	16	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.20	Put		8,279.00000	8,344	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.95	Call		4,013.00000	3,943	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.95	Put		23.00000	21	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.95	Call		277.00000	243	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.95	Put		2,287.00000	2,321	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.95	Call		109.00000	91	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.95	Put		4,119.00000	4,169	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.95	Call		33.00000	31	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.95	Put		6,043.00000	6,109	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.95	Call		22.00000	18	28.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.95	Put		8,032.00000	8,096	28.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.16710	11.20600		16.28	2,054,746.40	184	34,643.00
€ / R On 14/12/2009 Currency Future	11.20	Call		243.00000	209	16.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.20	Put		237.00000	242	16.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		222.00000	190	16.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		266.00000	273	16.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		171.00000	143	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		365.00000	376	17.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		156.00000	130	17.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		400.00000	413	17.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		110.00000	89	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		554.00000	572	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		92.00000	74	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		636.00000	657	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call		4,256.00000	4,217	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	0	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		131.00000	108	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		475.00000	490	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		120.00000	98	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		514.00000	531	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		43.00000	34	21.86	0.00	0	12,389.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,037.00000	1,066	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		2.00000	1	32.80	0.00	0	12,389.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,396.00000	3,434	32.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		204.00000	173	17.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		298.00000	306	17.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		270.00000	230	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		214.00000	213	16.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		299.00000	258	16.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		193.00000	191	16.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		330.00000	289	16.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		174.00000	172	16.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		396.00000	354	17.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		140.00000	137	17.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		362.00000	321	16.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		156.00000	154	16.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		186.00000	157	17.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		330.00000	340	17.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		27.00000	21	23.46	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,321.00000	1,354	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		143.00000	118	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		437.00000	451	18.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		100.00000	81	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		594.00000	614	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		84.00000	68	19.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		678.00000	700	19.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		71.00000	56	20.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		765.00000	789	20.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.85	Call			77.00000	62	20.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			721.00000	745	20.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			60.00000	47	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			854.00000	880	20.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			55.00000	43	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			899.00000	926	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			51.00000	40	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			945.00000	973	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			65.00000	52	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			809.00000	834	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			47.00000	36	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			991.00000	1,019	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			40.00000	31	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,084.00000	1,114	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			25.00000	19	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,369.00000	1,402	23.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			29.00000	22	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,273.00000	1,305	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			32.00000	24	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,226.00000	1,257	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			22.00000	17	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,466.00000	1,500	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			20.00000	16	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,514.00000	1,548	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			19.00000	15	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,563.00000	1,597	24.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			18.00000	14	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,612.00000	1,646	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			14.00000	10	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,808.00000	1,843	26.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			11.00000	8	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			2,005.00000	2,041	27.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			8.00000	6	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,202.00000	2,239	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			9.00000	7	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,103.00000	2,140	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			9.00000	6	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,153.00000	2,189	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			9.00000	6	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,153.00000	2,189	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			6.00000	4	28.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,450.00000	2,487	28.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			5.00000	4	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,499.00000	2,537	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			6.00000	5	28.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.60	Put		2,400.00000	2,438	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		7.00000	5	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,351.00000	2,388	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		7.00000	5	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,301.00000	2,338	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		7.00000	5	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,351.00000	2,388	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		8.00000	6	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,252.00000	2,289	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		5.00000	3	29.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,649.00000	2,686	29.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		10.00000	7	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,054.00000	2,090	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		2.00000	1	33.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,646.00000	3,684	33.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		5.00000	4	29.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,549.00000	2,587	29.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		4.00000	3	30.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,748.00000	2,786	30.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		4.00000	3	30.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,848.00000	2,886	30.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		3.00000	2	30.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,947.00000	2,985	30.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		3.00000	2	31.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		3,047.00000	3,085	31.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		9.00000	7	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,103.00000	2,140	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		8.00000	6	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,202.00000	2,239	27.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		5.00000	4	29.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,599.00000	2,636	29.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		4.00000	3	29.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,698.00000	2,736	29.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		4.00000	3	30.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,798.00000	2,836	30.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		13.00000	10	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,857.00000	1,893	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		11.00000	9	26.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,955.00000	1,992	26.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		6.00000	4	28.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,450.00000	2,487	28.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		11.00000	9	26.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,955.00000	1,992	26.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		5.00000	3	29.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,649.00000	2,686	29.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Call			12.00000	9	26.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,906.00000	1,942	26.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			5.00000	4	29.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,599.00000	2,636	29.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			4.00000	3	29.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,698.00000	2,736	29.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			3.00000	2	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,897.00000	2,935	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			4.00000	3	30.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,848.00000	2,886	30.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			15.00000	11	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,759.00000	1,794	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			16.00000	12	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,710.00000	1,745	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			12.00000	9	26.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,906.00000	1,942	26.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			6.00000	5	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,400.00000	2,438	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			16.00000	12	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,710.00000	1,745	25.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			17.00000	13	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,661.00000	1,696	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			13.00000	10	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,857.00000	1,893	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			23.00000	18	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,417.00000	1,451	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			34.00000	26	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,178.00000	1,209	22.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			22.00000	17	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,466.00000	1,500	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			37.00000	28	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,131.00000	1,161	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			32.00000	24	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,226.00000	1,257	22.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			23.00000	18	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,417.00000	1,451	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			625.00000	584	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			69.00000	67	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			2.00000	1	33.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,446.00000	3,484	33.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			797.00000	757	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			41.00000	40	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			2.00000	1	33.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,546.00000	3,584	33.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,662.00000	1,623	24.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.55	Put		6.00000	5	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		1.00000	1	37.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,345.00000	4,384	37.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		1.00000	0	44.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		5,845.00000	5,883	44.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		0.00000	0	46.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,344.00000	7,383	46.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		1,959.00000	1,920	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		3.00000	3	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		544.00000	503	17.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		88.00000	86	17.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		1.00000	1	35.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		4,045.00000	4,084	35.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		1.00000	0	43.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,545.00000	5,583	43.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		0.00000	0	46.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		7,044.00000	7,083	46.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		43.00000	34	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,037.00000	1,066	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,108.00000	2,069	27.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		2.00000	2	27.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		666.00000	626	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		60.00000	59	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		1.00000	1	34.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,895.00000	3,934	34.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		1.00000	1	42.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,395.00000	5,433	42.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		0.00000	0	45.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,894.00000	6,933	45.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,406.00000	3,367	26.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	26.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,407.00000	2,368	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		1.00000	1	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,415.00000	1,376	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		9.00000	9	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		505.00000	464	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		99.00000	97	17.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		2.00000	1	33.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,596.00000	3,634	33.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		1.00000	1	38.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,595.00000	4,634	38.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,506.00000	3,467	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		0.00000	0	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,507.00000	2,468	28.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		1.00000	0	28.18	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	9.70	Call			1,514.00000	1,474	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			8.00000	7	23.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			584.00000	543	18.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			78.00000	76	18.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			2.00000	1	33.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,496.00000	3,534	33.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			1.00000	1	37.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,495.00000	4,534	37.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,556.00000	3,517	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			0.00000	0	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,557.00000	2,517	28.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			1.00000	0	28.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,563.00000	1,524	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			7.00000	7	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			1.00000	1	37.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,445.00000	4,484	37.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,306.00000	3,267	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,307.00000	2,268	27.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			1.00000	1	27.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,317.00000	1,278	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			11.00000	11	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			431.00000	390	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			125.00000	122	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			1.00000	1	34.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,695.00000	3,734	34.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			1.00000	1	38.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,695.00000	4,734	38.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,206.00000	3,167	27.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	27.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,208.00000	2,169	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			2.00000	2	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,220.00000	1,180	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			14.00000	13	21.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			1.00000	1	34.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,795.00000	3,834	34.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			1.00000	1	39.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,795.00000	4,834	39.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,106.00000	3,067	28.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			0.00000	0	28.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,122.00000	1,083	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			16.00000	16	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			1.00000	1	39.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,895.00000	4,933	39.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,156.00000	3,117	28.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.05	Put		0.00000	0	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,158.00000	2,119	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		2.00000	2	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,171.00000	1,131	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		15.00000	14	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		1.00000	1	34.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,845.00000	3,884	34.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		1.00000	1	39.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,845.00000	4,883	39.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,356.00000	3,317	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	26.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,357.00000	2,318	28.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		1.00000	1	28.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,366.00000	1,327	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		10.00000	10	22.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		468.00000	426	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		112.00000	109	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		1.00000	1	38.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,645.00000	4,684	38.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,456.00000	3,417	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	0	26.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,457.00000	2,418	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		1.00000	1	28.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,464.00000	1,425	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		8.00000	8	23.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		1.00000	1	38.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,545.00000	4,584	38.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,606.00000	3,567	25.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	25.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,606.00000	2,567	28.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		0.00000	0	28.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,612.00000	1,573	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		6.00000	6	24.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		1.00000	1	37.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,395.00000	4,434	37.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,606.00000	3,567	25.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	25.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,706.00000	3,667	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		0.00000	0	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,706.00000	2,667	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		0.00000	0	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,711.00000	1,672	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		5.00000	5	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		753.00000	712	18.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		47.00000	45	18.85	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	14.50	Call			2.00000	2	32.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,296.00000	3,335	32.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			1.00000	1	36.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,295.00000	4,334	36.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,906.00000	3,867	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			0.00000	0	23.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,906.00000	2,867	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,910.00000	1,871	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			4.00000	3	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			933.00000	893	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			27.00000	26	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			3.00000	2	31.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,097.00000	3,135	31.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			1.00000	1	35.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			4,095.00000	4,134	35.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,006.00000	3,967	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	0	23.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,006.00000	2,967	28.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			0.00000	0	28.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,009.00000	1,970	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			3.00000	3	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,026.00000	987	20.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			20.00000	20	20.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			3.00000	2	31.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,997.00000	3,035	31.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			1.00000	1	35.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,995.00000	4,034	35.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			1.00000	0	45.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,995.00000	6,033	45.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			0.00000	0	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,994.00000	8,033	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			0.00000	0	45.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			6,094.00000	6,133	45.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			0.00000	0	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,094.00000	8,133	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,806.00000	3,767	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			0.00000	0	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,806.00000	2,767	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			0.00000	0	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,811.00000	1,771	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			5.00000	4	25.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			841.00000	802	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			35.00000	35	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			1.00000	1	36.28	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	15.40	Put		4,195.00000	4,234	36.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		0.00000	0	45.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		6,194.00000	6,233	45.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		0.00000	0	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		8,194.00000	8,233	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		0.00000	0	45.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,294.00000	6,333	45.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		0.00000	0	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,294.00000	8,333	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		0.00000	0	45.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,444.00000	6,483	45.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		0.00000	0	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,444.00000	8,483	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		0.00000	0	45.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,544.00000	6,583	45.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		0.00000	0	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,544.00000	8,583	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		0.00000	0	45.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,694.00000	6,733	45.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		0.00000	0	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,694.00000	8,733	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		0.00000	0	45.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,644.00000	6,683	45.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		0.00000	0	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,644.00000	8,683	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		0.00000	0	45.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,394.00000	6,433	45.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		0.00000	0	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,394.00000	8,433	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		3,956.00000	3,917	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		0.00000	0	23.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		2,956.00000	2,917	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		0.00000	0	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		979.00000	940	19.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		23.00000	23	19.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		1.00000	0	45.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		6,045.00000	6,083	45.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		0.00000	0	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		8,044.00000	8,083	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		3,856.00000	3,817	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		0.00000	0	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		2,856.00000	2,817	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		0.00000	0	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		1,860.00000	1,821	26.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		4.00000	4	26.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.35	Call			887.00000	847	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			31.00000	30	19.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			1.00000	1	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,145.00000	4,184	36.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			0.00000	0	45.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,144.00000	6,183	45.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			0.00000	0	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,144.00000	8,183	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,756.00000	3,717	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			0.00000	0	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,756.00000	2,717	28.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			0.00000	0	28.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,761.00000	1,722	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			5.00000	5	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			1.00000	1	36.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			4,245.00000	4,284	36.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			0.00000	0	45.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,244.00000	6,283	45.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			0.00000	0	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,244.00000	8,283	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			0.00000	0	45.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,594.00000	6,633	45.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,594.00000	8,633	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			0.00000	0	45.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,494.00000	6,533	45.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,494.00000	8,533	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			4,106.00000	4,067	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			1.00000	0	44.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			5,895.00000	5,933	44.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			0.00000	0	46.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			7,894.00000	7,933	46.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			4,056.00000	4,017	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			0.00000	0	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			3,056.00000	3,017	28.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			0.00000	0	28.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			2,059.00000	2,020	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			3.00000	3	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			1,074.00000	1,034	20.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			18.00000	17	20.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			1.00000	1	35.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			3,945.00000	3,984	35.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			1.00000	0	44.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.15	Put		5,945.00000	5,983	44.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call		0.00000	0	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put		7,944.00000	7,983	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call		4,156.00000	4,117	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put		0.00000	0	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call		0.00000	0	46.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put		7,844.00000	7,883	46.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call		4,206.00000	4,167	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put		0.00000	0	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call		1.00000	0	44.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put		5,795.00000	5,833	44.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call		0.00000	0	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put		7,794.00000	7,833	46.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call		3,256.00000	3,217	27.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		0.00000	0	27.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,257.00000	2,218	27.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		1.00000	1	27.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call		1,268.00000	1,229	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		12.00000	12	21.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		1.00000	1	34.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,745.00000	3,784	34.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		1.00000	0	44.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,745.00000	5,783	44.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		0.00000	0	46.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,744.00000	7,783	46.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.55	Call		3,656.00000	3,617	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.55	Put		0.00000	0	25.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Call		2,656.00000	2,617	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Put		0.00000	0	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Call		709.00000	669	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Put		53.00000	52	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Call		0.00000	0	45.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Put		6,344.00000	6,383	45.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Call		0.00000	0	46.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Put		8,344.00000	8,383	46.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.35780	11.38680		16.93	0.00	0	4,007.00
€ / R On 15/03/2010 Currency Future	11.40	Call		464.00000	433	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		478.00000	475	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		445.00000	414	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		508.00000	506	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		391.00000	362	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		605.00000	604	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call		375.00000	347	17.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put		638.00000	639	17.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		317.00000	291	18.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.85	Put			780.00000	783	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			292.00000	267	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			855.00000	859	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			345.00000	317	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			708.00000	710	18.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			331.00000	304	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			744.00000	746	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			426.00000	396	17.38	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put			540.00000	538	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			487.00000	452	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			450.00000	445	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call			510.00000	476	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put			424.00000	418	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			535.00000	500	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			398.00000	392	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			586.00000	551	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			349.00000	343	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			560.00000	525	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			373.00000	367	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			613.00000	578	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			326.00000	320	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			409.00000	379	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			572.00000	571	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			360.00000	332	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			673.00000	674	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			304.00000	279	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			817.00000	821	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			280.00000	256	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			893.00000	898	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			258.00000	235	19.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			971.00000	977	19.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			174.00000	157	20.68	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,387.00000	1,399	20.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			670.00000	634	16.56	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			283.00000	277	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			269.00000	245	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			932.00000	937	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			360.00000	332	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			673.00000	674	17.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			248.00000	225	19.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,011.00000	1,018	19.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			238.00000	216	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,051.00000	1,058	19.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			228.00000	207	19.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,092.00000	1,100	19.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.25	Call		3,146.00000	3,116	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		10.00000	9	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,163.00000	2,133	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		26.00000	25	21.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,219.00000	1,183	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		83.00000	75	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		110.00000	98	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,973.00000	1,990	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		49.00000	43	24.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,912.00000	2,935	24.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		22.00000	19	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,885.00000	3,912	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		13.00000	11	28.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,876.00000	4,904	28.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,196.00000	3,166	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		9.00000	8	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,212.00000	2,181	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		25.00000	24	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,265.00000	1,228	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		78.00000	71	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		113.00000	101	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,927.00000	1,944	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		51.00000	44	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,864.00000	2,887	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		23.00000	20	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,836.00000	3,862	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		13.00000	12	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,826.00000	4,854	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,295.00000	3,265	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		8.00000	7	26.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,309.00000	2,279	21.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		23.00000	21	21.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,356.00000	1,321	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		69.00000	63	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		121.00000	109	22.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,835.00000	1,851	22.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		55.00000	48	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,768.00000	2,790	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		25.00000	22	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,738.00000	3,764	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		14.00000	12	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,727.00000	4,754	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,344.00000	3,315	26.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		8.00000	7	26.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,358.00000	2,328	21.96	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	9.05	Put		21.00000	20	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,402.00000	1,367	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		65.00000	59	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		641.00000	606	16.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		304.00000	298	16.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		126.00000	112	22.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,789.00000	1,805	22.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		57.00000	50	24.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,721.00000	2,742	24.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		26.00000	23	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,689.00000	3,715	25.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		14.00000	12	27.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,677.00000	4,705	27.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,245.00000	3,215	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		9.00000	8	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,260.00000	2,230	21.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		24.00000	22	21.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,310.00000	1,274	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		73.00000	67	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		117.00000	105	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,880.00000	1,897	22.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		53.00000	46	24.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,816.00000	2,838	24.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		24.00000	21	25.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,787.00000	3,813	25.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		14.00000	12	27.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,777.00000	4,804	27.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,493.00000	3,463	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		6.00000	6	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,505.00000	2,475	22.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		19.00000	17	22.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,541.00000	1,508	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		55.00000	50	17.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		731.00000	695	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		244.00000	237	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		140.00000	125	21.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,653.00000	1,667	21.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		65.00000	57	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,578.00000	2,599	23.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		29.00000	25	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,542.00000	3,567	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		15.00000	13	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,529.00000	4,556	27.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,592.00000	3,563	27.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		6.00000	5	27.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.80	Call			2,604.00000	2,573	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			17.00000	15	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,635.00000	1,603	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			48.00000	45	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			795.00000	759	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			208.00000	201	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			150.00000	135	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,563.00000	1,577	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			71.00000	62	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,484.00000	2,504	23.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			31.00000	27	25.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,445.00000	3,470	25.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			16.00000	14	27.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,429.00000	4,456	27.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,543.00000	3,513	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			6.00000	5	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,554.00000	2,524	22.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			18.00000	16	22.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,588.00000	1,555	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			51.00000	48	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			762.00000	726	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			225.00000	219	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			145.00000	130	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,608.00000	1,622	21.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			68.00000	59	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,531.00000	2,552	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			30.00000	26	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,493.00000	3,518	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			16.00000	14	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,479.00000	4,506	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,394.00000	3,364	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			7.00000	6	26.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,407.00000	2,377	22.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			20.00000	19	22.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,448.00000	1,414	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			61.00000	56	17.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			130.00000	116	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,743.00000	1,759	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			60.00000	52	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,673.00000	2,695	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			27.00000	23	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,640.00000	3,666	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			15.00000	13	27.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,628.00000	4,655	27.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,444.00000	3,414	26.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.95	Put			7.00000	6	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,456.00000	2,426	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			19.00000	18	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,495.00000	1,461	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			58.00000	53	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			700.00000	664	16.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			263.00000	256	16.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			135.00000	121	21.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,698.00000	1,713	21.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			62.00000	55	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,626.00000	2,647	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			28.00000	24	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,591.00000	3,617	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			15.00000	13	27.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,578.00000	4,605	27.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,642.00000	3,613	27.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			5.00000	5	27.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,653.00000	2,622	23.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			16.00000	15	23.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,682.00000	1,650	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			46.00000	43	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			828.00000	792	16.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			191.00000	185	16.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			156.00000	140	21.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,519.00000	1,532	21.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			74.00000	65	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,437.00000	2,457	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			33.00000	28	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,396.00000	3,421	25.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			16.00000	14	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,380.00000	4,407	26.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,692.00000	3,662	27.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			5.00000	4	27.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,702.00000	2,672	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			15.00000	14	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,730.00000	1,698	18.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			43.00000	40	18.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			862.00000	827	16.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			176.00000	169	16.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			161.00000	145	20.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,475.00000	1,487	20.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			77.00000	68	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,390.00000	2,410	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			34.00000	30	25.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,347.00000	3,372	25.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.70	Call			17.00000	15	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,330.00000	4,357	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			3,891.00000	3,861	28.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			4.00000	4	28.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			2,899.00000	2,869	24.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			13.00000	11	24.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			1,921.00000	1,890	19.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			34.00000	32	19.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,008.00000	973	16.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			121.00000	115	16.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			188.00000	170	20.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,301.00000	1,312	20.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			91.00000	80	23.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,204.00000	2,223	23.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			40.00000	35	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,153.00000	3,177	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			19.00000	17	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			4,132.00000	4,159	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,040.00000	4,011	29.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			3.00000	3	29.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,048.00000	3,017	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			11.00000	10	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,066.00000	2,035	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			29.00000	28	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,130.00000	1,092	15.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			93.00000	84	15.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			211.00000	191	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,174.00000	1,183	19.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			103.00000	92	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			2,066.00000	2,084	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			45.00000	39	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			3,008.00000	3,031	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			21.00000	18	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,984.00000	4,010	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			8.00000	7	30.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			5,972.00000	6,000	30.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			4.00000	3	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			7,967.00000	7,995	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			8.00000	7	30.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			6,121.00000	6,149	30.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			3.00000	3	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			8,117.00000	8,145	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			3,791.00000	3,762	28.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			4.00000	4	28.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			2,801.00000	2,770	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
€ / R On 15/03/2010 Currency Future	8.60	Put		14.00000	13	24.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,825.00000	1,794	19.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		38.00000	36	19.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		933.00000	898	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		147.00000	140	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		84.00000	74	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,297.00000	2,316	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		18.00000	16	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,231.00000	4,258	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		8.00000	6	30.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,221.00000	6,249	30.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		3.00000	2	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,216.00000	8,245	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		7.00000	6	31.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,320.00000	6,348	31.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		3.00000	2	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,316.00000	8,344	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,543.00000	3,513	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		6.00000	5	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		7.00000	6	31.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,470.00000	6,498	31.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		2.00000	2	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,466.00000	8,494	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		6.00000	5	31.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,570.00000	6,598	31.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		2.00000	2	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,566.00000	8,594	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		6.00000	5	31.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,719.00000	6,747	31.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		2.00000	2	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,715.00000	8,744	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		6.00000	5	31.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,669.00000	6,697	31.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		2.00000	2	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,665.00000	8,694	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		7.00000	6	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,420.00000	6,448	31.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		3.00000	2	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,416.00000	8,444	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		3,940.00000	3,911	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		4.00000	3	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		2,949.00000	2,918	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		12.00000	11	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		1,969.00000	1,939	20.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		32.00000	31	20.10	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	10.45	Call			1,047.00000	1,012	15.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			110.00000	104	15.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			95.00000	84	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,158.00000	2,176	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			19.00000	17	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			4,082.00000	4,109	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			8.00000	7	30.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			6,071.00000	6,099	30.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			3.00000	3	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			8,067.00000	8,095	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			3,990.00000	3,961	29.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			3.00000	3	29.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			2,998.00000	2,968	24.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			11.00000	10	24.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			2,017.00000	1,987	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			30.00000	29	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			1,086.00000	1,051	15.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			99.00000	94	15.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			99.00000	88	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,113.00000	2,130	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			20.00000	17	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			4,033.00000	4,060	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			8.00000	7	30.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			6,022.00000	6,049	30.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			4.00000	3	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			8,017.00000	8,045	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			3,841.00000	3,812	28.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			4.00000	4	28.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			2,850.00000	2,820	24.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			13.00000	12	24.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			1,873.00000	1,842	19.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			36.00000	34	19.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			970.00000	935	16.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			134.00000	127	16.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			87.00000	77	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,251.00000	2,269	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			18.00000	16	26.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,181.00000	4,208	26.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			8.00000	7	30.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,171.00000	6,199	30.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			3.00000	3	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			8,166.00000	8,195	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			7.00000	6	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,370.00000	6,398	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			3.00000	2	33.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.75	Put			8,366.00000	8,394	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			6.00000	5	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,619.00000	6,648	31.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			2.00000	2	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,615.00000	8,644	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			7.00000	6	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,520.00000	6,548	31.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			2.00000	2	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,516.00000	8,544	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,741.00000	3,712	28.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			5.00000	4	28.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,751.00000	2,721	23.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			15.00000	13	23.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,777.00000	1,746	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			41.00000	38	19.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			897.00000	862	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			161.00000	154	16.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			80.00000	71	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,344.00000	2,363	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			17.00000	15	26.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,281.00000	4,307	26.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			7.00000	6	30.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,271.00000	6,299	30.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			3.00000	2	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			8,266.00000	8,295	33.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call			4,139.00000	4,110	29.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put			2.00000	2	29.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call			9.00000	8	30.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put			5,872.00000	5,900	30.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call			4.00000	3	33.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put			7,867.00000	7,895	33.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call			4,089.00000	4,060	29.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put			3.00000	3	29.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call			3,097.00000	3,067	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put			10.00000	9	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call			2,114.00000	2,084	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put			27.00000	26	20.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call			1,175.00000	1,137	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put			88.00000	79	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call			106.00000	95	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put			2,019.00000	2,037	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call			21.00000	19	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put			3,935.00000	3,961	25.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call			9.00000	7	30.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put			5,922.00000	5,950	30.37	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 15/03/2010 Currency Future	19.30	Call		4.00000	3	33.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		7,917.00000	7,945	33.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,239.00000	4,210	29.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		2.00000	2	29.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		9.00000	8	30.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,772.00000	5,800	30.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		4.00000	3	33.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,767.00000	7,796	33.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Call		4,189.00000	4,160	29.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Put		2.00000	2	29.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Call		9.00000	8	30.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Put		5,822.00000	5,850	30.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Call		4.00000	3	33.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Put		7,817.00000	7,845	33.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Call		4,288.00000	4,259	29.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Put		2.00000	2	29.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Call		9.00000	8	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Put		5,722.00000	5,750	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Call		4.00000	3	33.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Put		7,717.00000	7,746	33.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.54330	11.57140		17.23	0.00	0	876.00
€ / R On 14/06/2010 Currency Future	11.55	Call		642.00000	607	17.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put		621.00000	613	17.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call		623.00000	588	17.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put		652.00000	645	17.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.75	Call		569.00000	535	17.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.75	Put		748.00000	742	17.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Call		552.00000	519	17.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Put		781.00000	776	17.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call		491.00000	459	18.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put		919.00000	916	18.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.15	Call		450.00000	420	18.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.15	Put		1,028.00000	1,026	18.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Call		4,278.00000	4,249	25.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Put		7.00000	6	25.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.95	Call		505.00000	473	18.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.95	Put		884.00000	880	18.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Call		536.00000	503	17.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Put		815.00000	810	17.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call		587.00000	552	17.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put		715.00000	709	17.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call		687.00000	651	17.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put		565.00000	557	17.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call		710.00000	674	17.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put		538.00000	530	17.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	11.35	Call			734.00000	697	16.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put			512.00000	504	16.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Call			758.00000	722	16.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Put			487.00000	478	16.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call			664.00000	628	17.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put			593.00000	585	17.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call			521.00000	488	18.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			849.00000	845	18.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			463.00000	432	18.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			992.00000	989	18.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call			4,082.00000	4,053	25.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put			10.00000	9	25.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call			3,096.00000	3,067	22.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put			25.00000	23	22.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call			2,118.00000	2,089	17.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put			47.00000	46	17.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call			1,250.00000	1,215	15.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put			179.00000	171	15.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call			224.00000	205	22.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put			2,152.00000	2,162	22.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call			93.00000	83	26.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put			4,022.00000	4,040	26.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call			32.00000	18	25.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put			5,960.00000	5,975	25.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call			11.00000	10	28.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put			7,940.00000	7,967	28.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call			4,131.00000	4,102	25.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put			9.00000	8	25.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call			3,145.00000	3,116	22.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put			24.00000	22	22.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call			2,167.00000	2,137	17.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put			45.00000	44	17.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call			1,290.00000	1,254	16.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put			168.00000	161	16.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call			229.00000	210	22.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put			2,108.00000	2,117	22.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call			95.00000	85	25.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put			3,973.00000	3,992	25.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call			33.00000	19	25.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put			5,911.00000	5,926	25.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call			12.00000	10	28.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put			7,890.00000	7,917	28.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call			4,033.00000	4,004	25.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put			11.00000	10	25.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call			3,047.00000	3,018	21.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	8.55	Put		26.00000	24	21.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call		2,070.00000	2,041	17.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put		48.00000	47	17.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call		1,211.00000	1,175	15.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put		190.00000	182	15.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call		219.00000	200	22.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put		2,197.00000	2,207	22.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call		91.00000	82	26.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put		4,070.00000	4,088	26.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call		31.00000	17	25.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put		6,010.00000	6,024	25.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call		11.00000	10	28.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put		7,990.00000	8,017	28.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call		4,180.00000	4,151	25.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put		8.00000	8	25.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call		3,194.00000	3,165	22.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put		23.00000	22	22.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call		2,215.00000	2,186	17.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put		44.00000	43	17.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call		1,330.00000	1,295	16.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put		158.00000	151	16.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call		234.00000	215	21.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put		2,063.00000	2,072	21.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call		97.00000	87	25.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put		3,925.00000	3,943	25.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call		34.00000	20	25.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put		5,862.00000	5,876	25.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call		12.00000	10	28.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put		7,841.00000	7,867	28.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call		4,229.00000	4,200	25.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put		8.00000	7	25.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call		3,243.00000	3,214	22.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put		22.00000	21	22.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call		2,264.00000	2,235	18.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put		42.00000	41	18.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call		1,370.00000	1,336	16.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put		149.00000	142	16.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call		240.00000	220	21.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put		2,018.00000	2,027	21.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call		98.00000	88	25.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put		3,877.00000	3,895	25.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call		34.00000	21	25.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put		5,813.00000	5,827	25.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call		12.00000	10	28.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put		7,791.00000	7,817	28.59	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	7.70	Call			3,884.00000	3,855	25.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put			13.00000	12	25.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call			2,899.00000	2,870	21.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put			28.00000	27	21.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call			1,932.00000	1,902	17.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put			61.00000	59	17.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call			1,108.00000	1,071	16.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put			236.00000	228	16.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call			203.00000	185	22.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put			2,331.00000	2,342	22.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call			84.00000	73	26.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put			4,213.00000	4,230	26.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call			29.00000	17	26.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put			6,157.00000	6,173	26.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call			10.00000	9	28.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put			8,139.00000	8,166	28.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call			3,983.00000	3,954	25.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put			12.00000	11	25.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call			2,998.00000	2,969	21.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put			26.00000	25	21.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call			2,024.00000	1,994	17.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put			52.00000	51	17.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call			1,176.00000	1,140	15.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put			205.00000	196	15.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call			213.00000	195	22.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put			2,242.00000	2,252	22.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call			89.00000	79	26.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put			4,118.00000	4,136	26.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call			30.00000	17	25.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put			6,059.00000	6,074	25.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call			11.00000	10	28.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put			8,039.00000	8,066	28.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Call			3,292.00000	3,263	22.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Put			21.00000	20	22.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Call			2,312.00000	2,283	18.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Put			41.00000	40	18.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Call			1,411.00000	1,377	16.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Put			140.00000	134	16.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Call			246.00000	225	21.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Put			1,974.00000	1,982	21.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Call			100.00000	90	25.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Put			3,829.00000	3,847	25.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Call			35.00000	21	25.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Put			5,764.00000	5,778	25.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Call			13.00000	10	28.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	19.30	Put		7,741.00000	7,767	28.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Call		3,785.00000	3,756	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Put		14.00000	13	24.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Call		2,801.00000	2,772	20.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Put		30.00000	29	20.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Call		1,842.00000	1,812	16.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Put		71.00000	68	16.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Call		1,042.00000	1,005	16.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Put		271.00000	262	16.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Call		193.00000	176	22.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Put		2,422.00000	2,433	22.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Call		80.00000	68	26.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Put		4,308.00000	4,325	26.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Call		27.00000	16	26.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Put		6,256.00000	6,273	26.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Call		9.00000	8	28.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Put		8,238.00000	8,265	28.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Call		3,736.00000	3,707	24.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Put		14.00000	13	24.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Call		2,752.00000	2,723	20.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Put		31.00000	30	20.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Call		1,797.00000	1,767	16.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Put		76.00000	73	16.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Call		1,011.00000	974	16.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Put		289.00000	280	16.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Call		188.00000	172	22.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Put		2,467.00000	2,478	22.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.85	Call		77.00000	66	26.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.85	Put		4,356.00000	4,372	26.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Call		26.00000	16	26.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Put		6,305.00000	6,322	26.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Call		9.00000	8	28.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Put		8,288.00000	8,315	28.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Call		3,637.00000	3,608	24.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Put		16.00000	15	24.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Call		2,654.00000	2,625	19.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Put		33.00000	32	19.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Call		1,709.00000	1,677	16.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Put		87.00000	84	16.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Call		949.00000	912	16.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Put		328.00000	319	16.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Call		179.00000	163	23.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Put		2,558.00000	2,570	23.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Call		73.00000	61	26.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Put		4,452.00000	4,468	26.05	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	17.95	Call			25.00000	15	26.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.95	Put			6,404.00000	6,422	26.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.95	Call			9.00000	8	28.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.95	Put			8,387.00000	8,414	28.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.90	Call			3,686.00000	3,657	24.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.90	Put			15.00000	14	24.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.90	Call			2,703.00000	2,674	20.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.90	Put			32.00000	31	20.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.90	Call			1,753.00000	1,722	16.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.90	Put			81.00000	79	16.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.90	Call			980.00000	943	16.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.90	Put			308.00000	299	16.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.90	Call			184.00000	168	22.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.90	Put			2,512.00000	2,524	22.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.90	Call			75.00000	63	26.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.90	Put			4,404.00000	4,420	26.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.90	Call			26.00000	16	26.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.90	Put			6,354.00000	6,372	26.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.90	Call			9.00000	8	28.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.90	Put			8,337.00000	8,365	28.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.15	Call			3,440.00000	3,411	23.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.15	Put			18.00000	17	23.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.15	Call			2,459.00000	2,429	19.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.15	Put			37.00000	36	19.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.15	Call			1,536.00000	1,503	16.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.15	Put			115.00000	110	16.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.15	Call			836.00000	799	16.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.15	Put			414.00000	406	16.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.15	Call			163.00000	148	23.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.15	Put			2,742.00000	2,755	23.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.15	Call			66.00000	53	26.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.15	Put			4,644.00000	4,659	26.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.15	Call			23.00000	14	26.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.15	Put			6,601.00000	6,621	26.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.15	Call			8.00000	7	28.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.15	Put			8,586.00000	8,613	28.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.00	Call			3,588.00000	3,559	23.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.00	Put			16.00000	15	23.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.00	Call			2,605.00000	2,576	19.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.00	Put			34.00000	33	19.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.00	Call			1,665.00000	1,633	16.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.00	Put			94.00000	90	16.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.00	Call			920.00000	883	16.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.00	Put			349.00000	340	16.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.00	Call			175.00000	159	23.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	14.00	Put		2,604.00000	2,616	23.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.00	Call		71.00000	59	26.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.00	Put		4,500.00000	4,515	26.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.00	Call		24.00000	15	26.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.00	Put		6,453.00000	6,472	26.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.00	Call		8.00000	7	28.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.00	Put		8,437.00000	8,464	28.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.75	Call		3,835.00000	3,806	24.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.75	Put		13.00000	12	24.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.75	Call		2,850.00000	2,821	20.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.75	Put		29.00000	28	20.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.75	Call		1,887.00000	1,857	16.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.75	Put		66.00000	63	16.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.75	Call		1,075.00000	1,038	16.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.75	Put		253.00000	245	16.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.75	Call		198.00000	181	22.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.75	Put		2,376.00000	2,387	22.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.75	Call		82.00000	71	26.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.75	Put		4,260.00000	4,277	26.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.75	Call		28.00000	16	26.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.75	Put		6,207.00000	6,223	26.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.75	Call		10.00000	9	28.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.75	Put		8,188.00000	8,215	28.90	0.00	0	0.00
€ / R On 13/12/2010 Currency Future			11.90390	11.93170		17.72	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.95	Call		894.00000	861	17.82	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.95	Put		912.00000	907	17.82	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.00	Call		876.00000	844	17.92	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.00	Put		944.00000	940	17.92	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.10	Call		841.00000	809	18.11	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.10	Put		1,009.00000	1,005	18.11	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Call		808.00000	777	18.30	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Put		1,076.00000	1,073	18.30	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.40	Call		746.00000	717	18.68	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.40	Put		1,215.00000	1,213	18.68	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.55	Call		704.00000	676	18.97	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.55	Put		1,322.00000	1,322	18.97	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.25	Call		792.00000	761	18.40	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.25	Put		1,110.00000	1,107	18.40	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Call		858.00000	826	18.01	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Put		976.00000	972	18.01	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Call		3,765.00000	3,736	20.25	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Put		34.00000	33	20.25	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Call		2,797.00000	2,768	17.23	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Put		65.00000	64	17.23	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Call		1,918.00000	1,884	16.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 13/12/2010 Currency Future	10.20	Put		186.00000	180	16.11	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Call		1,231.00000	1,196	16.55	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Put		499.00000	492	16.55	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Call		399.00000	380	22.05	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Put		2,667.00000	2,677	22.05	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Call		228.00000	217	25.21	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Put		4,496.00000	4,513	25.21	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Call		144.00000	136	27.85	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Put		6,413.00000	6,432	27.85	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Call		92.00000	85	29.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Put		8,360.00000	8,381	29.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Call		3,129.00000	3,100	17.88	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Put		47.00000	46	17.88	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Call		2,209.00000	2,175	16.22	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Put		127.00000	121	16.22	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Call		1,437.00000	1,400	16.06	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Put		356.00000	346	16.06	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.85	Call		932.00000	899	17.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.85	Put		850.00000	845	17.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Call		629.00000	603	19.55	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Put		1,547.00000	1,549	19.55	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Call		327.00000	311	23.10	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Put		3,245.00000	3,257	23.10	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Call		194.00000	184	26.10	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Put		5,112.00000	5,130	26.10	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Call		125.00000	118	28.54	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Put		7,043.00000	7,064	28.54	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Call		73.00000	67	29.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Put		8,991.00000	9,013	29.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.95	Call		3,031.00000	3,003	17.62	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.95	Put		50.00000	49	17.62	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.95	Call		2,122.00000	2,089	16.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.95	Put		140.00000	135	16.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.95	Call		1,370.00000	1,336	16.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.95	Put		389.00000	382	16.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.95	Call		606.00000	581	19.74	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.95	Put		1,625.00000	1,627	19.74	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.95	Call		317.00000	302	23.26	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.95	Put		3,336.00000	3,348	23.26	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.95	Call		189.00000	180	26.24	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.95	Put		5,208.00000	5,226	26.24	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.95	Call		122.00000	115	28.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.95	Put		7,140.00000	7,161	28.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.95	Call		70.00000	65	29.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.95	Put		9,088.00000	9,111	29.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 13/12/2010 Currency Future	8.25	Call			3,716.00000	3,687	20.06	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.25	Put			35.00000	33	20.06	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.25	Call			2,751.00000	2,721	17.16	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.25	Put			69.00000	68	17.16	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.25	Call			1,879.00000	1,844	16.11	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.25	Put			197.00000	190	16.11	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.25	Call			1,204.00000	1,170	16.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.25	Put			523.00000	516	16.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.25	Call			393.00000	374	22.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.25	Put			2,711.00000	2,720	22.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.25	Call			225.00000	214	25.28	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.25	Put			4,543.00000	4,560	25.28	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.25	Call			143.00000	135	27.91	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.25	Put			6,461.00000	6,481	27.91	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.25	Call			90.00000	84	29.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.25	Put			8,408.00000	8,430	29.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.55	Call			3,422.00000	3,393	18.97	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.55	Put			40.00000	39	18.97	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.55	Call			2,476.00000	2,445	16.69	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.55	Put			94.00000	91	16.69	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.55	Call			1,650.00000	1,614	16.08	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.55	Put			268.00000	260	16.08	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.55	Call			1,059.00000	1,025	17.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.55	Put			677.00000	671	17.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.55	Call			357.00000	340	22.62	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.55	Put			2,976.00000	2,986	22.62	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.55	Call			209.00000	198	25.69	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.55	Put			4,827.00000	4,844	25.69	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.55	Call			133.00000	126	28.22	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.55	Put			6,751.00000	6,772	28.22	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.55	Call			81.00000	75	29.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.55	Put			8,699.00000	8,721	29.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.40	Call			3,569.00000	3,540	19.52	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.40	Put			37.00000	36	19.52	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.40	Call			2,613.00000	2,582	16.92	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.40	Put			81.00000	78	16.92	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.40	Call			1,762.00000	1,727	16.10	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.40	Put			231.00000	223	16.10	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.40	Call			1,129.00000	1,095	16.89	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.40	Put			597.00000	591	16.89	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.40	Call			375.00000	357	22.37	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.40	Put			2,843.00000	2,853	22.37	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.40	Call			217.00000	206	25.48	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.40	Put			4,685.00000	4,702	25.48	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.40	Call			138.00000	130	28.06	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 13/12/2010 Currency Future	18.40	Put		6,606.00000	6,626	28.06	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.40	Call		85.00000	79	29.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.40	Put		8,554.00000	8,575	29.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.10	Call		3,864.00000	3,835	20.61	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.10	Put		32.00000	31	20.61	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.10	Call		2,890.00000	2,862	17.39	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.10	Put		59.00000	58	17.39	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.10	Call		1,999.00000	1,964	16.12	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.10	Put		167.00000	161	16.12	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.10	Call		1,285.00000	1,250	16.39	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.10	Put		453.00000	447	16.39	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.10	Call		412.00000	393	21.89	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.10	Put		2,581.00000	2,589	21.89	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.10	Call		234.00000	222	25.07	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.10	Put		4,402.00000	4,418	25.07	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.10	Call		148.00000	140	27.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.10	Put		6,316.00000	6,336	27.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.10	Call		95.00000	88	29.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.10	Put		8,263.00000	8,285	29.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.00	Call		3,962.00000	3,933	20.97	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.00	Put		30.00000	29	20.97	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.00	Call		2,984.00000	2,956	17.55	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.00	Put		52.00000	52	17.55	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.00	Call		2,080.00000	2,047	16.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.00	Put		149.00000	143	16.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.00	Call		1,341.00000	1,307	16.22	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.00	Put		410.00000	403	16.22	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.00	Call		426.00000	406	21.73	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.00	Put		2,495.00000	2,503	21.73	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.00	Call		240.00000	228	24.94	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.00	Put		4,309.00000	4,324	24.94	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.00	Call		151.00000	143	27.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.00	Put		6,219.00000	6,239	27.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.00	Call		98.00000	92	29.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.00	Put		8,167.00000	8,188	29.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	7.95	Call		0.00000	3,982	21.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	7.95	Put		0.00000	28	21.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	13.95	Call		0.00000	413	21.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	13.95	Put		0.00000	2,459	21.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	15.95	Call		0.00000	232	24.87	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	15.95	Put		0.00000	4,278	24.87	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	17.95	Call		0.00000	145	27.59	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	17.95	Put		0.00000	6,191	27.59	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	19.95	Call		0.00000	93	29.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	19.95	Put		0.00000	8,140	29.65	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
AL13 On 04/02/2010 Index Future		254.71300	254.85200		0.00	30,565,560.00	12	22.00
AL7T On 04/02/2010 Index Future		326.29500	327.13200		0.00	0.00	0	58.00
ALBI On 04/02/2010 Index Future		303.03400	303.68900		0.00	54,546,120.00	18	585.00
ALBI On 06/05/2010 Index Future		308.60000	309.26800		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future		313.75800	314.36000		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future		131.13900	131.30500		0.00	0.00	0	2.00
CRD1 On 06/05/2010 Index Future		133.54800	133.71700		0.00	0.00	0	0.00
GOVI On 04/02/2010 jGovi		304.72050	305.40250		5.37	975,105,600.00	320	1,525.00
GOVI On 06/05/2010 jGovi		310.31750	311.01250		6.80	0.00	0	0.00
GOVI On 05/08/2010 jGovi		316.10300	316.81100		6.57	0.00	0	0.00
ILBI On 04/02/2010 Index Future		365.02300	365.78900		0.00	0.00	0	425.00
J153 On 31/08/2010 jSwap		6.88981	6.87980		15.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.61300	8.54900		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.40300	8.35700		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.47200	8.41100		15.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.73600	8.68200		15.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.71600	8.66600		15.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.73500	8.68400		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		6.90500	6.89600		0.26	0.00	0	0.00
JFRA On 06/05/2010 jFra		7.01900	6.98000		0.33	0.00	0	0.00
JFRA On 05/08/2010 jFra		7.24400	7.20600		0.36	0.00	0	0.00
JFRA On 04/11/2010 jFra		7.54600	7.50300		0.38	0.00	0	0.00
JN02 On 04/02/2010 jNote		7.76900	7.73000		2.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JN05 On 04/02/2010 jNote				8.58100	8.51200		5.41	0.00	0	0.00
JN10 On 04/02/2010 jNote				8.74700	8.69300		8.73	0.00	0	0.00
JROD On 30/11/2009 jRod				6.74300	6.74600		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod				6.87500	6.88100		0.00	0.00	0	0.00
JROD On 29/01/2010 jRod				7.06600	7.07400		0.00	0.00	0	0.00
JROD On 26/02/2010 jRod				7.02200	7.02600		0.00	0.00	0	0.00
JROD On 31/03/2010 jRod				7.22300	7.22700		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future				293.73200	294.26900		0.00	0.00	0	3.00
OTH1 On 06/05/2010 Index Future				299.12800	299.67400		0.00	0.00	0	0.00
R155 On 04/02/2010 Bond Future				7.37400	7.33300		0.00	0.00	0	31.00
R155 On 04/02/2010 Bond Future	7.50	Call			1,240.00000	1,201	0.00	0.00	0	0.00
R155 On 04/02/2010 Bond Future	7.50	Put			986.00000	1,009	0.00	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.36200	8.32100		5.50	0.00	0	6,646.00
R157 On 04/02/2010 Bond Future	7.75	Call			376.00000	331	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,288.00000	3,449	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future				8.42600	8.38200		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,103.00000	1,982	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			1,537.00000	1,627	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future				8.45900	8.41200		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			3,144.00000	3,009	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			1,602.00000	1,683	5.34	0.00	0	0.00
R186 On 04/02/2010 Bond Future				8.93900	8.90900		11.75	0.00	0	10,112.00
R186 On 04/02/2010 Bond Future	8.25	Call			584.00000	528	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			7,130.00000	7,359	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future				8.98200	8.95100		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			4,066.00000	3,901	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			3,606.00000	3,732	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future				9.01100	8.97800		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			6,078.00000	5,886	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			3,589.00000	3,704	12.22	0.00	0	0.00
R201 On 04/02/2010 Bond Future				8.42300	8.38100		5.25	0.00	0	486.00
R201 On 04/02/2010 Bond Future	7.50	Call			104.00000	88	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			3,673.00000	3,823	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future				8.48300	8.43900		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,573.00000	1,482	5.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 06/05/2010 Bond Future	8.50	Put			1,342.00000	1,417	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.51400		8.46600		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,931.00000	2,813	5.26	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,026.00000	1,081	5.26	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.90600		8.86500		7.75	0.00	0	1,570.00
R203 On 04/02/2010 Bond Future	8.20	Call			323.00000	282	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			3,949.00000	4,127	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.96800		8.92500		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			2,304.00000	2,180	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			1,916.00000	2,015	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.00900		8.96400		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			3,452.00000	3,313	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,021.00000	2,109	7.90	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.90500		8.86400		9.00	956.14	10	3,649.00
R204 On 04/02/2010 Bond Future	9.00	Call			2,098.00000	1,952	9.00	0.00	0	200.00
R204 On 04/02/2010 Bond Future	9.00	Put			1,307.00000	1,400	9.00	0.00	0	200.00
R204 On 04/02/2010 Bond Future	8.20	Call			372.00000	326	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			4,359.00000	4,553	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.50	Call			797.00000	717	8.78	0.00	0	200.00
R204 On 04/02/2010 Bond Future	8.50	Put			2,956.00000	3,116	8.78	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.96200		8.91900		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			2,544.00000	2,407	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,083.00000	2,191	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.00100		8.95600		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			3,858.00000	3,703	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,232.00000	2,328	9.17	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.48700		8.44500		5.50	0.00	0	2.00
R206 On 04/02/2010 Bond Future	7.50	Call			149.00000	131	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,256.00000	3,373	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.56700		8.52100		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,806.00000	1,721	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,112.00000	1,167	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.61400		8.56500		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,288.00000	2,198	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,053.00000	1,103	4.81	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.07400		9.02300		10.00	0.00	0	600.00
R207 On 04/02/2010 Bond Future	8.25	Call			293.00000	248	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,074.00000	5,333	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.13400		9.08100		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			2,910.00000	2,728	9.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 06/05/2010 Bond Future	9.25	Put			1,927.00000	2,054	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.17800		9.12300		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			4,250.00000	4,050	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,115.00000	2,230	10.20	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.07100		9.03000		10.50	0.00	0	5,004.00
R208 On 04/02/2010 Bond Future	8.50	Call			579.00000	515	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			3,946.00000	4,135	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.12300		9.08100		10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			3,010.00000	2,857	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			1,989.00000	2,092	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.16000		9.11600		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			4,454.00000	4,284	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,191.00000	2,284	10.93	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.58100		8.55000		14.75	3,905.52	50	1,800.00
R209 On 04/02/2010 Bond Future	7.50	Call			128.00000	111	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			9,781.00000	10,022	14.60	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			10,774.00000	10,522	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			83.00000	89	16.63	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.60400		8.57300		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			2,866.00000	2,733	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			3,476.00000	3,600	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.61700		8.58500		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			4,768.00000	4,609	15.30	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,423.00000	3,528	15.30	0.00	0	0.00
TRT1 On 04/02/2010 Index Future			300.91900		301.58600		0.00	0.00	0	100.00
TRT1 On 06/05/2010 Index Future			306.44600		307.12600		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.90740		6.92520		15.82	48,351.80	7	13,411.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			131.00000	116	16.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			156.00000	159	16.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			152.00000	137	15.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			127.00000	129	15.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			131.00000	116	16.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			156.00000	159	16.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			112.00000	99	16.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			187.00000	192	16.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			82.00000	71	17.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			257.00000	264	17.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			60.00000	51	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			335.00000	344	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,375.00000	6,357	22.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		96.00000	84	16.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		221.00000	227	16.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		96.00000	84	16.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		221.00000	227	16.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		183.00000	167	16.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		108.00000	109	16.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		183.00000	167	16.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		108.00000	109	16.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		216.00000	199	16.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		91.00000	92	16.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		252.00000	234	17.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		77.00000	77	17.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		289.00000	271	17.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		64.00000	64	17.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		289.00000	271	17.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		64.00000	64	17.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		329.00000	310	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		54.00000	53	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		329.00000	310	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		54.00000	53	17.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		216.00000	199	16.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		91.00000	92	16.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		456.00000	437	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		31.00000	30	19.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		501.00000	482	19.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		26.00000	25	19.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		412.00000	394	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		37.00000	36	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		501.00000	482	19.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		26.00000	25	19.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		546.00000	528	19.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		21.00000	20	19.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		370.00000	351	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		45.00000	44	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		412.00000	394	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		37.00000	36	18.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		152.00000	137	15.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		127.00000	129	15.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		546.00000	528	19.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		21.00000	20	19.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		593.00000	574	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		17.00000	17	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		640.00000	621	20.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		14.00000	14	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
ZAAD On 14/12/2009 Currency Future	6.30	Call			640.00000	621	20.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			14.00000	14	20.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call			687.00000	668	21.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put			12.00000	11	21.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			44.00000	37	18.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			419.00000	430	18.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			70.00000	60	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			295.00000	303	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			70.00000	60	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			295.00000	303	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			51.00000	44	18.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			376.00000	386	18.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			6,075.00000	6,057	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,575.00000	4,557	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			3,075.00000	3,057	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,575.00000	1,558	27.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			0.00000	0	27.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			3.00000	2	27.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,428.00000	1,445	27.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			0.00000	0	38.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			2,925.00000	2,943	38.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	46.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,425.00000	4,443	46.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	48.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			5,925.00000	5,943	48.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,325.00000	6,307	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,825.00000	4,807	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put			0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call			3,325.00000	3,307	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put			0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call			1,825.00000	1,807	28.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put			0.00000	0	28.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call			5.00000	4	25.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put			1,180.00000	1,197	25.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call			0.00000	0	36.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put			2,675.00000	2,693	36.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call			0.00000	0	46.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put			4,175.00000	4,193	46.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call			0.00000	0	48.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put			5,675.00000	5,693	48.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call			4,875.00000	4,857	22.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,375.00000	3,357	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,875.00000	1,857	29.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		0.00000	0	29.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		5.00000	4	24.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,130.00000	1,147	24.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		0.00000	0	36.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,625.00000	2,643	36.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	46.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,125.00000	4,143	46.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	48.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,625.00000	5,643	48.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		832.00000	813	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		7.00000	6	22.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		735.00000	716	21.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		10.00000	9	21.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		1,028.00000	1,010	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		3.00000	3	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		930.00000	911	23.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		4.00000	4	23.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		783.00000	765	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		8.00000	7	21.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		735.00000	716	21.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		10.00000	9	21.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		881.00000	862	22.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		5.00000	5	22.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		593.00000	574	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		17.00000	17	20.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		979.00000	961	23.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		4.00000	3	23.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,575.00000	3,557	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,575.00000	2,557	25.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	25.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		0.00000	0	41.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,425.00000	3,443	41.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	48.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,425.00000	5,443	48.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	51.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,425.00000	7,443	51.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,475.00000	4,457	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,475.00000	3,457	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	22.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,475.00000	2,457	26.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			0.00000	0	26.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,476.00000	1,458	26.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			0.00000	0	26.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			2.00000	2	27.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,527.00000	1,545	27.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			0.00000	0	42.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,525.00000	3,543	42.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			0.00000	0	48.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,525.00000	5,543	48.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	51.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,525.00000	7,543	51.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,425.00000	4,407	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,425.00000	3,407	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,425.00000	2,407	27.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			0.00000	0	27.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,426.00000	1,408	26.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			0.00000	0	26.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			2.00000	2	28.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,577.00000	1,594	28.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			0.00000	0	42.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,575.00000	3,593	42.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			0.00000	0	48.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,575.00000	5,593	48.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	51.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,575.00000	7,593	51.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,375.00000	4,357	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,375.00000	2,357	27.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			0.00000	0	27.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,376.00000	1,358	26.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			1.00000	0	26.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			2.00000	2	28.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,627.00000	1,644	28.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			0.00000	0	43.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,625.00000	3,643	43.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	51.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,625.00000	7,643	51.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,325.00000	4,307	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,325.00000	2,307	27.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			0.00000	0	27.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,326.00000	1,308	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
ZAAD On 14/12/2009 Currency Future	5.60	Put		1.00000	1	25.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		2.00000	1	28.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		1,677.00000	1,694	28.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		0.00000	0	43.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		3,675.00000	3,693	43.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	51.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		7,675.00000	7,693	51.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		4,275.00000	4,257	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		3,275.00000	3,257	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		2,275.00000	2,257	28.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		0.00000	0	28.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		1,276.00000	1,258	25.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		1.00000	1	25.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		2.00000	1	29.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		1,726.00000	1,744	29.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		0.00000	0	44.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		3,725.00000	3,743	44.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	48.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		5,725.00000	5,743	48.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	51.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		7,725.00000	7,743	51.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,525.00000	4,507	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,525.00000	3,507	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,525.00000	2,507	26.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		0.00000	0	26.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,525.00000	1,508	27.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		0.00000	0	27.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		3.00000	2	27.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,477.00000	1,495	27.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		0.00000	0	42.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,475.00000	3,493	42.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	48.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,475.00000	5,493	48.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	51.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,475.00000	7,493	51.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		4,225.00000	4,207	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		3,225.00000	3,207	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		2,225.00000	2,207	28.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		0.00000	0	28.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.70	Call		1,226.00000	1,208	25.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		1.00000	1	25.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		1.00000	1	29.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		1,776.00000	1,794	29.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		0.00000	0	44.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		3,775.00000	3,793	44.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	48.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		5,775.00000	5,793	48.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	52.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		7,775.00000	7,793	52.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		4,175.00000	4,157	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		3,175.00000	3,157	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		2,175.00000	2,157	28.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		0.00000	0	28.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		1,177.00000	1,159	24.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		1.00000	1	24.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		1.00000	1	30.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		1,826.00000	1,844	30.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		0.00000	0	44.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		3,825.00000	3,843	44.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	48.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		5,825.00000	5,843	48.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	52.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		7,825.00000	7,843	52.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		4,025.00000	4,007	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		3,025.00000	3,007	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		2,025.00000	2,007	30.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		0.00000	0	30.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		1.00000	1	31.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		1,976.00000	1,994	31.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		0.00000	0	45.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		3,975.00000	3,993	45.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	48.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		5,975.00000	5,993	48.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	52.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		7,975.00000	7,993	52.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		4,125.00000	4,107	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		3,125.00000	3,107	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		2,125.00000	2,107	29.33	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	4.80	Put		0.00000	0	29.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		1,127.00000	1,109	24.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		2.00000	2	24.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		1.00000	1	30.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		1,876.00000	1,894	30.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		0.00000	0	45.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		3,875.00000	3,893	45.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	48.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		5,875.00000	5,893	48.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	52.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		7,875.00000	7,893	52.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		4,075.00000	4,057	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		2,075.00000	2,057	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		1,078.00000	1,059	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		2.00000	2	24.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		1.00000	1	30.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		1,926.00000	1,944	30.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		0.00000	0	45.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		3,925.00000	3,943	45.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	52.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		7,925.00000	7,943	52.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Call		3,925.00000	3,907	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Put		0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Call		2,925.00000	2,907	23.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Put		0.00000	0	23.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Call		1,925.00000	1,907	29.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Put		0.00000	0	29.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Call		1.00000	1	32.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Put		2,076.00000	2,093	32.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Call		0.00000	0	45.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Put		4,075.00000	4,093	45.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Call		0.00000	0	49.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Put		6,075.00000	6,093	49.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Call		0.00000	0	52.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Put		8,075.00000	8,093	52.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Call		3,875.00000	3,857	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Put		0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Call		2,875.00000	2,857	23.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Put		0.00000	0	23.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Call		1.00000	1	32.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Put		2,126.00000	2,143	32.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Call		0.00000	0	49.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Put		6,125.00000	6,143	49.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	15.05	Call			0.00000	0	52.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.05	Put			8,125.00000	8,143	52.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.10	Call			3,825.00000	3,807	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.10	Put			0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.10	Call			2,825.00000	2,807	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.10	Put			0.00000	0	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.10	Call			1.00000	1	32.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.10	Put			2,176.00000	2,193	32.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.10	Call			0.00000	0	49.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.10	Put			6,175.00000	6,193	49.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.10	Call			0.00000	0	52.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.10	Put			8,175.00000	8,193	52.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.20	Call			3,725.00000	3,707	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.20	Put			0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.20	Call			2,725.00000	2,707	24.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.20	Put			0.00000	0	24.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.20	Call			1,725.00000	1,707	28.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.20	Put			0.00000	0	28.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.20	Call			1.00000	1	33.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.20	Put			2,276.00000	2,293	33.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.20	Call			0.00000	0	46.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.20	Put			4,275.00000	4,293	46.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.20	Call			0.00000	0	49.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.20	Put			6,275.00000	6,293	49.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.20	Call			0.00000	0	52.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.20	Put			8,275.00000	8,293	52.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.95	Call			3,975.00000	3,957	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.95	Put			0.00000	0	22.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.95	Call			2,975.00000	2,957	22.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.95	Put			0.00000	0	22.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.95	Call			1,975.00000	1,957	29.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.95	Put			0.00000	0	29.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call			979.00000	961	23.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			4.00000	3	23.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.95	Call			1.00000	1	31.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.95	Put			2,026.00000	2,043	31.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.95	Call			0.00000	0	45.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.95	Put			4,025.00000	4,043	45.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.95	Call			0.00000	0	49.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.95	Put			6,025.00000	6,043	49.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.95	Call			0.00000	0	52.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.95	Put			8,025.00000	8,043	52.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.95940		6.97230		16.28	0.00	0	8,468.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			284.00000	269	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			261.00000	260	16.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	7.00	Call			263.00000	248	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			290.00000	289	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Call			243.00000	229	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Put			321.00000	320	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.15	Call			208.00000	194	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.15	Put			386.00000	385	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.25	Call			178.00000	165	17.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.25	Put			456.00000	456	17.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			225.00000	211	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			353.00000	352	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			310.00000	295	16.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			237.00000	236	16.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call			337.00000	323	16.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put			215.00000	213	16.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			367.00000	352	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			194.00000	192	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call			397.00000	382	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put			175.00000	173	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			429.00000	414	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			157.00000	155	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call			429.00000	414	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put			157.00000	155	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			367.00000	352	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			194.00000	192	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call			533.00000	518	16.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put			110.00000	108	16.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call			570.00000	555	16.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put			98.00000	96	16.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			497.00000	482	16.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			125.00000	122	16.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			497.00000	482	16.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			125.00000	122	16.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call			608.00000	593	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put			86.00000	84	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call			462.00000	447	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put			140.00000	138	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			647.00000	633	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			75.00000	73	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			729.00000	715	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			57.00000	55	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			815.00000	800	17.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			42.00000	41	17.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			859.00000	845	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			36.00000	35	17.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			772.00000	757	17.12	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	6.25	Put		49.00000	48	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		688.00000	673	17.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		66.00000	64	17.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		949.00000	935	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		26.00000	25	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		994.00000	981	17.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		22.00000	21	17.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		903.00000	889	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		31.00000	30	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		815.00000	800	17.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		42.00000	41	17.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		729.00000	715	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		57.00000	55	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,572.00000	4,559	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,572.00000	3,559	25.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	0	25.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,573.00000	2,560	27.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		1.00000	0	27.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,579.00000	1,566	21.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		7.00000	6	21.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		33.00000	28	21.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,460.00000	1,468	21.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		4.00000	3	28.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,432.00000	3,444	28.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		1.00000	1	33.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,429.00000	5,441	33.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		0.00000	0	38.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,428.00000	7,441	38.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,472.00000	4,459	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,472.00000	3,459	25.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		0.00000	0	25.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,473.00000	2,460	26.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		1.00000	1	26.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,480.00000	1,467	20.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		8.00000	7	20.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		29.00000	24	21.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,557.00000	1,565	21.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		4.00000	3	28.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,531.00000	3,544	28.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		1.00000	1	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,528.00000	5,541	33.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		0.00000	0	38.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,528.00000	7,541	38.73	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 15/03/2010 Currency Future	2.55	Call			4,422.00000	4,409	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,422.00000	3,409	26.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			0.00000	0	26.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,423.00000	2,410	26.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			1.00000	1	26.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,431.00000	1,418	20.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			9.00000	8	20.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			27.00000	22	21.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,605.00000	1,613	21.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			3.00000	3	28.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,581.00000	3,594	28.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			1.00000	1	33.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,578.00000	5,591	33.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			0.00000	0	38.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,578.00000	7,591	38.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,372.00000	4,359	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,372.00000	3,359	26.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			0.00000	0	26.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,373.00000	2,360	26.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			1.00000	1	26.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,382.00000	1,368	20.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			10.00000	9	20.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call			25.00000	21	22.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put			1,653.00000	1,662	22.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call			3.00000	3	28.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put			3,631.00000	3,643	28.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call			1.00000	1	33.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put			5,628.00000	5,641	33.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call			0.00000	0	39.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put			7,628.00000	7,641	39.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,382.00000	1,368	20.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put			10.00000	9	20.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call			4,272.00000	4,259	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put			0.00000	0	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call			3,272.00000	3,259	27.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			0.00000	0	27.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			2,274.00000	2,261	25.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			1.00000	1	25.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			1,284.00000	1,270	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			12.00000	11	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			23.00000	18	22.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			1,750.00000	1,759	22.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			3.00000	3	28.99	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	10.70	Put		3,731.00000	3,743	28.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	33.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		5,728.00000	5,741	33.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	0	39.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		7,728.00000	7,741	39.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,322.00000	4,309	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,322.00000	3,309	26.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		0.00000	0	26.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,324.00000	2,310	25.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		1.00000	1	25.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,333.00000	1,319	19.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		11.00000	10	19.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		24.00000	20	22.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,702.00000	1,710	22.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		3.00000	3	28.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,681.00000	3,693	28.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,678.00000	5,691	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		0.00000	0	39.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,678.00000	7,691	39.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,522.00000	4,509	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,522.00000	3,509	25.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	25.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,523.00000	2,510	26.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		1.00000	1	26.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,530.00000	1,516	21.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		7.00000	7	21.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		31.00000	26	21.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,508.00000	1,516	21.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		4.00000	3	28.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,481.00000	3,494	28.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		1.00000	1	33.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,479.00000	5,491	33.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		0.00000	0	38.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,478.00000	7,491	38.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		4,222.00000	4,209	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		3,222.00000	3,209	27.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		0.00000	0	27.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		2,224.00000	2,211	25.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		2.00000	1	25.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,235.00000	1,221	18.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		13.00000	12	18.92	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	8.75	Call			21.00000	17	22.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			1,799.00000	1,808	22.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			3.00000	3	29.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			3,781.00000	3,793	29.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			1.00000	1	34.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			5,778.00000	5,791	34.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call			0.00000	0	39.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			7,778.00000	7,791	39.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			4,122.00000	4,109	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			3,122.00000	3,109	28.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			0.00000	0	28.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			2,124.00000	2,111	25.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			2.00000	2	25.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call			1,138.00000	1,124	18.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			15.00000	15	18.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			19.00000	15	22.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			1,897.00000	1,906	22.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			3.00000	2	29.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			3,880.00000	3,893	29.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call			1.00000	1	34.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			5,878.00000	5,891	34.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call			0.00000	0	39.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			7,878.00000	7,891	39.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			4,022.00000	4,009	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			3,022.00000	3,009	29.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			0.00000	0	29.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			2,025.00000	2,012	24.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			3.00000	3	24.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			1,041.00000	1,027	17.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			19.00000	18	17.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			17.00000	14	23.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			1,995.00000	2,004	23.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			3.00000	2	29.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			3,980.00000	3,993	29.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			1.00000	1	34.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			5,978.00000	5,991	34.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			0.00000	0	39.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			7,978.00000	7,991	39.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			4,072.00000	4,059	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			3,072.00000	3,059	28.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			0.00000	0	28.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			2,075.00000	2,062	24.90	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	4.90	Put		3.00000	2	24.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		1,089.00000	1,076	17.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		17.00000	16	17.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		18.00000	14	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		1,946.00000	1,955	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		3.00000	2	29.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		3,930.00000	3,943	29.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		1.00000	1	34.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		5,928.00000	5,941	34.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		0.00000	0	39.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		7,928.00000	7,941	39.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		4,172.00000	4,159	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	22.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		3,172.00000	3,159	27.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		0.00000	0	27.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		2,174.00000	2,161	25.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		2.00000	2	25.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		1,186.00000	1,173	18.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		14.00000	13	18.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		20.00000	16	22.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		1,848.00000	1,857	22.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		3.00000	2	29.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		3,831.00000	3,843	29.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	34.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		5,828.00000	5,841	34.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	0	39.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		7,828.00000	7,841	39.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Call		3,972.00000	3,959	22.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Put		0.00000	0	22.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Call		2,972.00000	2,960	28.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Put		0.00000	0	28.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Call		1,975.00000	1,962	24.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Put		3.00000	3	24.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Call		16.00000	13	23.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Put		2,044.00000	2,053	23.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Call		2.00000	2	29.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Put		4,030.00000	4,043	29.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Call		1.00000	1	34.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Put		6,028.00000	6,041	34.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Call		0.00000	0	39.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Put		8,028.00000	8,041	39.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Call		3,922.00000	3,909	22.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Put		0.00000	0	22.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Call		2,923.00000	2,910	28.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Put		0.00000	0	28.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.05	Call		1,926.00000	1,913	23.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Put		3.00000	3	23.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Call		15.00000	12	23.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Put		2,093.00000	2,103	23.58	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		4,080.00000	4,093	30.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Call		1.00000	1	34.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Put		6,078.00000	6,091	34.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Call		0.00000	0	39.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Put		8,078.00000	8,091	39.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Call		3,872.00000	3,859	23.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Put		0.00000	0	23.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Call		2,873.00000	2,860	28.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Put		0.00000	0	28.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.10	Call		1,876.00000	1,863	23.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.10	Put		4.00000	3	23.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.10	Call		14.00000	11	23.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.10	Put		2,142.00000	2,152	23.75	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		4,130.00000	4,143	30.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Call		1.00000	1	34.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Put		6,128.00000	6,141	34.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Call		0.00000	0	39.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Put		8,128.00000	8,141	39.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.15	Call		3,822.00000	3,809	23.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.15	Put		0.00000	0	23.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.15	Call		2,823.00000	2,810	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.15	Put		0.00000	0	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.15	Call		1,826.00000	1,813	23.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.15	Put		4.00000	4	23.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.15	Call		13.00000	11	23.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.15	Put		2,191.00000	2,201	23.91	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		4,180.00000	4,192	30.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.15	Call		1.00000	1	35.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.15	Put		6,178.00000	6,191	35.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.15	Call		0.00000	0	39.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.15	Put		8,178.00000	8,191	39.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.25	Call		3,722.00000	3,709	24.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.25	Put		0.00000	0	24.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.25	Call		2,723.00000	2,710	27.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.25	Put		0.00000	0	27.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.25	Call		1,727.00000	1,714	22.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.25	Put		5.00000	5	22.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.25	Call		12.00000	9	24.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	9.25	Put		2,290.00000	2,300	24.24	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		4,280.00000	4,292	30.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.25	Call		1.00000	1	35.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.25	Put		6,278.00000	6,291	35.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.25	Call		0.00000	0	39.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.25	Put		8,278.00000	8,291	39.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.99690	7.00740		16.59	0.00	0	500.00
ZAAD On 14/06/2010 Currency Future	7.00	Call		369.00000	354	16.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Put		361.00000	358	16.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.05	Call		349.00000	335	16.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.05	Put		392.00000	388	16.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Call		331.00000	317	16.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Put		423.00000	420	16.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.20	Call		297.00000	284	17.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.20	Put		490.00000	487	17.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.25	Call		281.00000	269	17.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.25	Put		524.00000	522	17.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.15	Call		313.00000	300	17.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.15	Put		456.00000	453	17.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Call		391.00000	377	16.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Put		334.00000	330	16.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call		414.00000	400	16.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put		307.00000	303	16.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Call		439.00000	424	16.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Put		282.00000	277	16.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Call		465.00000	450	16.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put		257.00000	253	16.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call		492.00000	477	16.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put		234.00000	230	16.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		580.00000	565	15.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		173.00000	168	15.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		612.00000	597	15.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		155.00000	150	15.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call		550.00000	534	15.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put		192.00000	187	15.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		645.00000	630	15.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		138.00000	133	15.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		520.00000	505	15.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		213.00000	208	15.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,507.00000	4,497	29.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	29.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,508.00000	3,497	28.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put		0.00000	0	28.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,511.00000	2,500	24.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	4.50	Put		4.00000	3	24.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,523.00000	1,512	18.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		16.00000	15	18.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		87.00000	81	22.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,579.00000	1,584	22.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		12.00000	11	25.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,505.00000	3,514	25.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		3.00000	3	28.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,496.00000	5,506	28.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		1.00000	1	31.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put		7,494.00000	7,504	31.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call		4,457.00000	4,447	29.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put		0.00000	0	29.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call		3,458.00000	3,447	28.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put		0.00000	0	28.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call		2,461.00000	2,451	24.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put		4.00000	4	24.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,474.00000	1,462	17.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put		17.00000	16	17.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		83.00000	78	22.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		1,626.00000	1,631	22.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		11.00000	10	25.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,554.00000	3,564	25.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call		3.00000	3	28.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put		5,546.00000	5,556	28.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		1.00000	1	31.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put		7,544.00000	7,554	31.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,407.00000	4,397	29.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	29.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,408.00000	3,397	28.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		0.00000	0	28.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,412.00000	2,401	23.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		4.00000	4	23.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		1,425.00000	1,414	17.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		18.00000	17	17.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		80.00000	75	22.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		1,673.00000	1,678	22.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		11.00000	10	25.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		3,603.00000	3,613	25.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		3.00000	3	28.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,596.00000	5,606	28.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call		1.00000	1	32.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		7,594.00000	7,604	32.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call		4,357.00000	4,347	29.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put		0.00000	0	29.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	3.65	Call		3,358.00000	3,347	28.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put		0.00000	0	28.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call		2,362.00000	2,351	23.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put		5.00000	4	23.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call		1,377.00000	1,365	17.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put		19.00000	18	17.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call		77.00000	72	22.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put		1,720.00000	1,725	22.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call		10.00000	9	25.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,653.00000	3,662	25.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call		3.00000	3	28.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,645.00000	5,656	28.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call		1.00000	1	32.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put		7,644.00000	7,654	32.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call		4,207.00000	4,197	29.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put		0.00000	0	29.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call		3,208.00000	3,198	27.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put		1.00000	1	27.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call		2,213.00000	2,203	22.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put		6.00000	6	22.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call		1,231.00000	1,218	15.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put		24.00000	22	15.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call		69.00000	65	23.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put		1,862.00000	1,868	23.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call		9.00000	8	25.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put		3,801.00000	3,811	25.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call		3.00000	2	29.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put		5,795.00000	5,805	29.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call		1.00000	1	32.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put		7,794.00000	7,804	32.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call		4,107.00000	4,097	29.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put		0.00000	0	29.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call		3,108.00000	3,098	27.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put		1.00000	1	27.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call		2,114.00000	2,104	22.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put		7.00000	7	22.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call		1,135.00000	1,122	15.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put		27.00000	25	15.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call		64.00000	60	23.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put		1,957.00000	1,963	23.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call		8.00000	7	25.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put		3,900.00000	3,910	25.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call		3.00000	2	29.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put		5,895.00000	5,905	29.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call		1.00000	1	32.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	14.90	Put		7,894.00000	7,904	32.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call		4,257.00000	4,247	29.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put		0.00000	0	29.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call		3,258.00000	3,248	28.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put		1.00000	1	28.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call		2,263.00000	2,252	23.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put		6.00000	5	23.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call		1,279.00000	1,267	16.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put		22.00000	20	16.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call		72.00000	67	22.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put		1,814.00000	1,820	22.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call		9.00000	8	25.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put		3,752.00000	3,762	25.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call		3.00000	2	29.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put		5,745.00000	5,756	29.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call		1.00000	1	32.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put		7,744.00000	7,754	32.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Call		4,157.00000	4,147	29.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Put		0.00000	0	29.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Call		3,158.00000	3,148	27.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Put		1.00000	1	27.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Call		2,164.00000	2,153	22.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Put		6.00000	6	22.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Call		1,183.00000	1,170	15.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Put		25.00000	23	15.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Call		67.00000	62	23.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Put		1,909.00000	1,915	23.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Call		8.00000	8	25.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Put		3,851.00000	3,861	25.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Call		3.00000	2	29.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Put		5,845.00000	5,855	29.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Call		1.00000	1	32.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Put		7,844.00000	7,854	32.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Call		4,057.00000	4,047	29.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Put		0.00000	0	29.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Call		3,059.00000	3,048	27.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Put		1.00000	1	27.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Call		2,065.00000	2,054	21.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Put		8.00000	7	21.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Call		1,087.00000	1,073	14.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Put		29.00000	26	14.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Call		62.00000	58	23.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Put		2,005.00000	2,011	23.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Call		7.00000	7	25.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Put		3,950.00000	3,960	25.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	12.95	Call		3.00000	2	29.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Put		5,945.00000	5,955	29.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Call		1.00000	1	32.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Put		7,944.00000	7,954	32.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Call		4,007.00000	3,997	29.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Put		0.00000	0	29.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Call		3,009.00000	2,998	27.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Put		1.00000	1	27.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Call		2,016.00000	2,005	21.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Put		8.00000	8	21.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Call		1,039.00000	1,025	14.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Put		31.00000	28	14.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Call		60.00000	56	23.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Put		2,053.00000	2,059	23.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Call		7.00000	7	25.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Put		4,000.00000	4,010	25.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Call		2.00000	2	29.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Put		5,995.00000	6,005	29.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Call		1.00000	1	32.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Put		7,994.00000	8,004	32.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Call		3,907.00000	3,897	29.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Put		0.00000	0	29.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Call		2,909.00000	2,899	26.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Put		2.00000	2	26.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Call		1,917.00000	1,906	20.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Put		9.00000	9	20.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Call		952.00000	938	14.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Put		45.00000	41	14.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Call		54.00000	50	23.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Put		2,147.00000	2,153	23.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Call		7.00000	6	25.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Put		4,099.00000	4,109	25.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Call		2.00000	2	29.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Put		6,095.00000	6,105	29.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Call		1.00000	1	32.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Put		8,093.00000	8,104	32.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Call		3,857.00000	3,847	29.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Put		0.00000	0	29.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Call		2,859.00000	2,849	26.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Put		2.00000	2	26.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Call		1,867.00000	1,856	20.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Put		10.00000	9	20.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Call		910.00000	896	14.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Put		53.00000	49	14.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.15	Call		51.00000	48	23.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	9.15	Put		2,194.00000	2,201	23.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Call		6.00000	6	26.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Put		4,149.00000	4,159	26.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Call		2.00000	2	29.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Put		6,145.00000	6,155	29.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Call		1.00000	1	32.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Put		8,143.00000	8,154	32.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.20	Call		3,807.00000	3,797	29.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.20	Put		0.00000	0	29.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.20	Call		2,810.00000	2,799	26.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.20	Put		2.00000	2	26.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.20	Call		1,818.00000	1,807	20.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.20	Put		11.00000	10	20.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.20	Call		869.00000	854	14.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.20	Put		61.00000	57	14.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.20	Call		48.00000	45	24.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.20	Put		2,241.00000	2,248	24.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.20	Call		6.00000	6	26.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.20	Put		4,199.00000	4,209	26.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.20	Call		2.00000	2	29.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.20	Put		6,195.00000	6,205	29.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.20	Call		1.00000	1	32.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.20	Put		8,193.00000	8,204	32.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.25	Call		3,758.00000	3,747	29.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.25	Put		0.00000	0	29.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.25	Call		2,760.00000	2,749	25.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.25	Put		2.00000	2	25.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.25	Call		1,769.00000	1,758	19.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.25	Put		11.00000	11	19.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.25	Call		829.00000	814	15.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.25	Put		71.00000	67	15.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.25	Call		46.00000	43	24.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.25	Put		2,288.00000	2,296	24.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.25	Call		6.00000	6	26.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.25	Put		4,249.00000	4,259	26.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.25	Call		2.00000	2	30.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.25	Put		6,245.00000	6,255	30.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.25	Call		1.00000	1	32.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.25	Put		8,243.00000	8,254	32.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.05	Call		3,957.00000	3,947	29.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.05	Put		0.00000	0	29.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.05	Call		2,959.00000	2,948	27.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.05	Put		2.00000	2	27.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.05	Call		1,966.00000	1,955	21.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.05	Put		9.00000	8	21.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	6.05	Call			995.00000	981	14.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.05	Put			38.00000	34	14.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.05	Call			57.00000	53	23.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.05	Put			2,100.00000	2,106	23.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.05	Call			7.00000	6	25.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.05	Put			4,049.00000	4,059	25.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.05	Call			2.00000	2	29.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.05	Put			6,045.00000	6,055	29.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.05	Call			1.00000	1	32.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.05	Put			8,044.00000	8,054	32.58	0.00	0	0.00

Total for Derivatives:								1,083,461,472.67	3,352	1,022,840.00
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Grand Total:								1,083,461,472.67	3,352	1,022,840.00
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