



Daily MTM Report

Daily summary for 26/10/2009

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			7.47900	7.35700			0.00	0	0.00
R155 On 31/08/2011 Bond			7.65500	7.58000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.70000	8.61000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.30500	9.20000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.77000	8.68000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.23000	9.14000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.24000	9.15000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.83000	8.74000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.41000	9.31000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.39500	9.30000			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			8.90500	8.80000			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.62280	7.53180		19.11	44,616,248.40	5,853	347,066.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		574.00000	652	19.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		42.00000	29	19.42	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		381.00000	447	19.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		100.00000	74	19.29	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		316.00000	374	19.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		134.00000	102	19.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		206.00000	251	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		225.00000	178	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		153.00000	183	19.63	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		321.00000	261	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		101.00000	121	20.66	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		470.00000	399	20.66	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		454.00000	525	19.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		72.00000	52	19.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		231.00000	279	19.16	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		199.00000	156	19.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		112.00000	135	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		431.00000	362	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call		417.00000	485	19.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put		85.00000	62	19.32	0.00	0	5,100.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		257.00000	309	19.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		176.00000	136	19.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		138.00000	166	19.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		356.00000	293	19.89	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		286.00000	341	19.21	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		154.00000	118	19.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		50.00000	59	22.48	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		768.00000	686	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		257.00000	309	19.19	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		176.00000	136	19.19	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		206.00000	251	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		225.00000	178	19.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		169.00000	203	19.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		287.00000	230	19.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.75	Call			138.00000	166	19.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			356.00000	293	19.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			124.00000	149	20.15	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			393.00000	327	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			187.00000	224	19.11	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			255.00000	201	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			83.00000	99	21.18	0.00	0	2,560.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			551.00000	476	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			41.00000	48	23.00	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			860.00000	775	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			75.00000	89	21.44	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			593.00000	516	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			153.00000	183	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			321.00000	261	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			10.00000	10	27.40	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,678.00000	1,587	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	36.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,668.00000	4,577	36.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	42.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,868.00000	5,777	42.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	45.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,068.00000	6,977	45.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			15.00000	17	25.85	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,384.00000	1,294	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			92.00000	109	20.92	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			510.00000	437	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			92.00000	109	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			510.00000	437	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			68.00000	80	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			636.00000	557	21.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			55.00000	65	22.22	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			724.00000	642	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			55.00000	65	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			724.00000	642	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	40.19	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,468.00000	5,377	40.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1.00000	1	31.41	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,019.00000	2,928	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	36.87	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,768.00000	4,677	36.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			3.00000	3	30.09	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,371.00000	2,280	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			75.00000	89	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			593.00000	516	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			18.00000	20	25.33	0.00	0	75.00

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	8.80	Put		1,286.00000	1,197	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		22.00000	24	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		1,190.00000	1,101	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		61.00000	72	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		679.00000	599	21.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		46.00000	53	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		814.00000	730	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		38.00000	43	23.26	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		906.00000	820	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		31.00000	35	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		999.00000	913	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		28.00000	32	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		1,047.00000	959	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		34.00000	39	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		952.00000	866	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		46.00000	53	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		814.00000	730	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		34.00000	39	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		952.00000	866	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		41.00000	48	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		860.00000	775	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		6.00000	6	28.96	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,975.00000	1,883	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		28.00000	32	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		1,047.00000	959	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		26.00000	29	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		1,094.00000	1,006	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		26.00000	29	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		1,094.00000	1,006	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		20.00000	22	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		1,238.00000	1,149	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		24.00000	26	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		1,142.00000	1,054	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		14.00000	15	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,432.00000	1,342	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		15.00000	17	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,384.00000	1,294	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		17.00000	18	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,335.00000	1,245	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		22.00000	24	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		1,190.00000	1,101	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		13.00000	14	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		1,481.00000	1,391	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		10.00000	11	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		1,629.00000	1,538	27.14	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 14/12/2009 Currency Future	9.30	Call			8.00000	8	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,777.00000	1,686	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			7.00000	7	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,875.00000	1,784	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			7.00000	7	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,925.00000	1,834	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			8.00000	8	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,777.00000	1,686	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			6.00000	6	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,024.00000	1,933	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			7.00000	7	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,925.00000	1,834	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			4.00000	4	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,272.00000	2,181	29.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			2.00000	2	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,620.00000	2,529	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			2.00000	2	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,470.00000	2,379	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			3.00000	3	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,321.00000	2,230	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			3.00000	3	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,321.00000	2,230	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			2.00000	2	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,520.00000	2,429	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1.00000	1	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,819.00000	2,728	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1.00000	1	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,919.00000	2,828	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1.00000	1	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,969.00000	2,878	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1.00000	1	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,069.00000	2,978	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			0.00000	0	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,269.00000	3,178	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,518.00000	3,427	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			0.00000	0	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,468.00000	3,377	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			0.00000	0	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,369.00000	3,278	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1.00000	1	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,769.00000	2,678	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1.00000	1	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,869.00000	2,778	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1.00000	1	31.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,119.00000	3,028	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			0.00000	0	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,219.00000	3,128	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			0.00000	0	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,269.00000	3,178	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1.00000	1	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,670.00000	2,579	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			2.00000	2	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,570.00000	2,479	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1.00000	1	31.41	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,019.00000	2,928	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1.00000	1	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			3,169.00000	3,078	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			2.00000	2	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,570.00000	2,479	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			0.00000	0	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,618.00000	3,527	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			0.00000	0	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,568.00000	3,477	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,768.00000	3,677	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			0.00000	0	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,668.00000	3,577	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	36.87	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,768.00000	4,677	36.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			0.00000	0	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			4,068.00000	3,977	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			0.00000	0	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,968.00000	3,877	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			0.00000	0	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,468.00000	4,377	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			0.00000	0	37.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,868.00000	4,777	37.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	39.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,268.00000	5,177	39.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			0.00000	0	41.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,668.00000	5,577	41.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,368.00000	4,277	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			0.00000	0	38.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			5,168.00000	5,077	38.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	40.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,568.00000	5,477	40.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			11.00000	12	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,579.00000	1,489	26.88	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	9.70	Call			4.00000	4	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,173.00000	2,082	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,568.00000	4,477	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	41.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,768.00000	5,677	41.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			5.00000	5	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,074.00000	1,983	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1.00000	1	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,670.00000	2,579	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	0	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,868.00000	3,777	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,068.00000	4,977	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			18.00000	20	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,286.00000	1,197	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,268.00000	4,177	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	43.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,068.00000	5,977	43.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	37.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,968.00000	4,877	37.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	40.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,568.00000	5,477	40.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,168.00000	6,077	43.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,168.00000	4,077	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	39.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,368.00000	5,277	39.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	42.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,968.00000	5,877	42.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	39.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,268.00000	5,177	39.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			8.00000	8	28.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,826.00000	1,735	28.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			3.00000	3	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,421.00000	2,330	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,218.00000	4,127	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	37.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,818.00000	4,727	37.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	39.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,418.00000	5,327	39.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	42.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.55	Put		6,018.00000	5,927	42.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		0.00000	0	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		4,268.00000	4,177	34.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		9.00000	9	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,727.00000	1,636	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		0.00000	0	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,518.00000	3,427	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		0.00000	0	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		4,118.00000	4,027	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,718.00000	4,627	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	39.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,318.00000	5,227	39.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		11.00000	12	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,579.00000	1,489	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,568.00000	4,477	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		4.00000	4	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,222.00000	2,131	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		0.00000	0	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,419.00000	3,328	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		0.00000	0	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		4,018.00000	3,927	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,618.00000	4,527	36.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	41.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,718.00000	5,627	41.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,768.00000	3,677	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		17.00000	18	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,335.00000	1,245	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		0.00000	0	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,718.00000	3,627	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,318.00000	4,227	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		10.00000	10	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,678.00000	1,587	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		0.00000	0	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,818.00000	3,727	33.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		0.00000	0	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,418.00000	4,327	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		0.00000	0	38.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		5,018.00000	4,927	38.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		0.00000	0	43.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		6,218.00000	6,127	43.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,368.00000	4,277	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	43.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,368.00000	6,277	43.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	43.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,268.00000	6,177	43.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,318.00000	4,227	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,918.00000	4,827	37.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	43.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,118.00000	6,027	43.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	43.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,468.00000	6,377	43.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,118.00000	4,027	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	39.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,318.00000	5,227	39.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	44.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,518.00000	6,427	44.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	42.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,918.00000	5,827	42.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	41.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,818.00000	5,727	41.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			24.00000	26	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,142.00000	1,054	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	38.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,118.00000	5,027	38.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	40.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,518.00000	5,427	40.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			417.00000	485	19.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			85.00000	62	19.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			14.00000	15	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,432.00000	1,342	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			0.00000	0	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,319.00000	3,228	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,018.00000	3,927	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	41.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,818.00000	5,727	41.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			348.00000	410	19.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			116.00000	87	19.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			660.00000	742	19.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			28.00000	19	19.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			153.00000	183	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 14/12/2009 Currency Future	7.70	Put		321.00000	261	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		704.00000	788	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		22.00000	15	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		2.00000	2	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,620.00000	2,529	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		616.00000	697	19.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		34.00000	24	19.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		1.00000	1	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,720.00000	2,629	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	37.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,818.00000	4,727	37.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		616.00000	697	19.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		34.00000	24	19.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		750.00000	835	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		18.00000	12	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		3,982.00000	4,073	38.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	38.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,482.00000	2,573	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		0.00000	0	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		987.00000	1,077	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		5.00000	4	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		0.00000	0	47.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		8,018.00000	7,927	47.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,232.00000	4,323	38.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	38.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,732.00000	2,823	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,234.00000	1,325	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		2.00000	2	22.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		124.00000	149	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		393.00000	327	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		0.00000	0	46.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,768.00000	7,677	46.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		0.00000	0	38.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		5,118.00000	5,027	38.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		2,532.00000	2,623	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		0.00000	0	30.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		1,533.00000	1,624	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		1.00000	1	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,732.00000	1,823	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		1.00000	0	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		0.00000	0	46.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		7,618.00000	7,527	46.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		2,782.00000	2,873	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		0.00000	0	30.99	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	5.75	Call			1,782.00000	1,873	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			1.00000	0	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			796.00000	882	19.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			14.00000	9	19.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	46.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,718.00000	7,627	46.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,682.00000	2,773	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,683.00000	1,773	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			1.00000	1	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	46.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,818.00000	7,727	46.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,632.00000	2,723	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,633.00000	1,723	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			1.00000	1	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	46.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,868.00000	7,777	46.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,882.00000	2,973	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,882.00000	1,973	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			0.00000	0	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			890.00000	978	19.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			9.00000	6	19.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,932.00000	3,023	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,932.00000	2,023	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			0.00000	0	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			938.00000	1,027	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			7.00000	4	19.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	46.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,568.00000	7,477	46.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,082.00000	3,173	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,082.00000	2,173	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,086.00000	1,176	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			4.00000	3	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			3.00000	3	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,421.00000	2,330	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	45.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,418.00000	7,327	45.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,182.00000	3,273	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,182.00000	2,273	29.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.35	Put		0.00000	0	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		1,185.00000	1,275	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		3.00000	2	21.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		0.00000	0	45.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		7,318.00000	7,227	45.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		3,232.00000	3,323	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		0.00000	0	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		2,232.00000	2,323	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		0.00000	0	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		0.00000	0	45.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		7,268.00000	7,177	45.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		3,282.00000	3,373	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		0.00000	0	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		2,282.00000	2,373	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		0.00000	0	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		1,284.00000	1,374	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		2.00000	2	22.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		0.00000	0	45.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		7,218.00000	7,127	45.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call		3,132.00000	3,223	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put		0.00000	0	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call		2,132.00000	2,223	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put		0.00000	0	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call		1,135.00000	1,225	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put		3.00000	2	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call		0.00000	0	45.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put		7,368.00000	7,277	45.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call		3,482.00000	3,573	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put		0.00000	0	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call		1,483.00000	1,574	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put		1.00000	1	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call		532.00000	609	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put		50.00000	36	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call		0.00000	0	45.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put		7,018.00000	6,927	45.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call		3,582.00000	3,673	35.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put		0.00000	0	35.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call		2,582.00000	2,673	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put		0.00000	0	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call		1,583.00000	1,674	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put		1.00000	1	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call		0.00000	0	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put		3,918.00000	3,827	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call		0.00000	0	44.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put		6,918.00000	6,827	44.88	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	13.95	Call			0.00000	0	43.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,418.00000	6,327	43.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,418.00000	8,327	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,518.00000	4,427	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,518.00000	8,427	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,382.00000	3,473	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,382.00000	2,473	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	29.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,383.00000	1,474	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			2.00000	1	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	44.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,618.00000	6,527	44.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,618.00000	8,527	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	44.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,718.00000	6,627	44.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,718.00000	8,627	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,332.00000	3,423	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,332.00000	2,423	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,334.00000	1,424	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			2.00000	1	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	44.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,668.00000	6,577	44.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,668.00000	8,577	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	44.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,868.00000	6,777	44.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,868.00000	8,777	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,918.00000	8,827	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,032.00000	3,123	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,032.00000	2,123	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			0.00000	0	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,036.00000	1,126	20.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			4.00000	3	20.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	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	14.50	Put			6,968.00000	6,877	44.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,968.00000	8,877	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	44.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,768.00000	6,677	44.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,768.00000	8,677	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,532.00000	3,623	35.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	35.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,468.00000	8,377	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,682.00000	3,773	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	43.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,318.00000	6,227	43.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,318.00000	8,227	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,432.00000	3,523	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	34.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,432.00000	2,523	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			0.00000	0	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,433.00000	1,524	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			1.00000	1	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			492.00000	566	19.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			61.00000	43	19.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	44.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,568.00000	6,477	44.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,568.00000	8,477	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,632.00000	3,723	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	36.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,368.00000	8,277	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	44.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,818.00000	6,727	44.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,818.00000	8,727	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			3,732.00000	3,823	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,732.00000	2,823	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,732.00000	1,823	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	0	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			750.00000	835	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			18.00000	12	19.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,268.00000	8,177	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,782.00000	3,873	37.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	37.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,218.00000	8,127	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,882.00000	3,973	38.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	38.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			5.00000	5	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,123.00000	2,032	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,118.00000	8,027	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,932.00000	4,023	38.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	38.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			5.00000	5	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,074.00000	1,983	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,068.00000	7,977	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,832.00000	3,923	37.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	37.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,832.00000	2,923	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,832.00000	1,923	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			0.00000	0	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			843.00000	930	19.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			11.00000	7	19.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			4.00000	4	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,173.00000	2,082	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,168.00000	8,077	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,982.00000	4,073	38.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	38.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			2,982.00000	3,073	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			1,982.00000	2,073	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			0.00000	0	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			987.00000	1,077	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			5.00000	4	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			4,032.00000	4,123	38.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	38.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	47.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			7,968.00000	7,877	47.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,082.00000	4,173	38.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	38.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,082.00000	3,173	32.51	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	4.45	Put		0.00000	0	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,082.00000	2,173	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		0.00000	0	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,086.00000	1,176	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		4.00000	3	20.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	47.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,918.00000	7,827	47.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Call		4,132.00000	4,223	38.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Put		0.00000	0	38.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Call		4,182.00000	4,273	38.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Put		0.00000	0	38.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.75480	7.66170		19.16	271,418.00	35	30,995.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		806.00000	882	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		95.00000	77	18.60	0.00	0	500.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		659.00000	728	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		147.00000	123	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		444.00000	499	18.98	0.00	0	114.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		282.00000	244	18.98	0.00	0	200.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		368.00000	418	19.09	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		356.00000	313	19.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		348.00000	393	19.12	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		387.00000	338	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		193.00000	215	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		781.00000	710	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		158.00000	175	21.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		946.00000	870	21.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		694.00000	765	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		133.00000	110	18.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		392.00000	444	19.05	0.00	0	27.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		330.00000	289	19.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		183.00000	204	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		822.00000	749	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		768.00000	842	18.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		106.00000	87	18.63	0.00	0	4,005.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		417.00000	471	19.02	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		306.00000	266	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		886.00000	964	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		74.00000	59	18.53	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		417.00000	471	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		306.00000	266	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		238.00000	266	20.33	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		627.00000	562	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		471.00000	529	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		259.00000	224	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		625.00000	692	18.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.20	Put			163.00000	137	18.77	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			330.00000	369	19.16	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			418.00000	364	19.16	0.00	0	100.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			124.00000	136	22.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			1,162.00000	1,082	22.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call			312.00000	350	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put			451.00000	395	19.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			280.00000	313	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			518.00000	459	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			296.00000	331	19.55	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			484.00000	426	19.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			214.00000	239	20.72	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			703.00000	634	20.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			348.00000	393	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			387.00000	338	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			20.00000	21	30.50	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,408.00000	3,316	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			6.00000	7	32.02	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,644.00000	4,552	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			150.00000	166	22.08	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			988.00000	911	22.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			83.00000	90	24.60	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,572.00000	1,486	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			48.00000	52	27.21	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,236.00000	2,147	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			174.00000	194	21.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			863.00000	789	21.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			57.00000	61	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,045.00000	1,956	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			226.00000	252	20.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			664.00000	598	20.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			251.00000	281	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			590.00000	526	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			203.00000	227	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			742.00000	672	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			166.00000	184	21.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			904.00000	829	21.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			143.00000	158	22.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			1,031.00000	953	22.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			130.00000	143	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			1,118.00000	1,038	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			136.00000	150	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			1,074.00000	996	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			118.00000	130	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,207.00000	1,125	23.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.90	Call			103.00000	113	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,342.00000	1,258	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			91.00000	99	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,479.00000	1,394	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			99.00000	108	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,387.00000	1,303	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			108.00000	118	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,296.00000	1,214	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			74.00000	80	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,712.00000	1,625	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			68.00000	73	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,807.00000	1,719	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			61.00000	65	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,950.00000	1,861	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			66.00000	71	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,854.00000	1,766	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			57.00000	61	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,045.00000	1,956	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			15.00000	15	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,854.00000	3,761	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			59.00000	63	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,997.00000	1,908	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			46.00000	49	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,284.00000	2,195	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			41.00000	44	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,429.00000	2,339	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			34.00000	36	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,672.00000	2,581	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			39.00000	42	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,478.00000	2,387	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			44.00000	47	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,333.00000	2,243	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			44.00000	47	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,333.00000	2,243	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			38.00000	40	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,526.00000	2,435	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			38.00000	40	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,526.00000	2,435	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			29.00000	30	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,867.00000	2,776	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			28.00000	29	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,916.00000	2,824	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			30.00000	32	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,818.00000	2,727	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			27.00000	28	29.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,965.00000	2,873	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		24.00000	25	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		3,113.00000	3,020	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		21.00000	21	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,359.00000	3,266	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		18.00000	18	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,606.00000	3,513	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		18.00000	19	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,556.00000	3,464	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		19.00000	20	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,458.00000	3,365	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		19.00000	19	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,507.00000	3,414	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		23.00000	24	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,211.00000	3,119	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		23.00000	24	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,162.00000	3,070	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		21.00000	22	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,310.00000	3,217	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		20.00000	21	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,408.00000	3,316	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		22.00000	23	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,260.00000	3,168	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		25.00000	26	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		3,063.00000	2,971	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		27.00000	28	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,965.00000	2,873	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		23.00000	24	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,162.00000	3,070	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		17.00000	17	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,655.00000	3,563	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		16.00000	16	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,794.00000	3,701	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		17.00000	17	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,705.00000	3,612	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		17.00000	17	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,705.00000	3,612	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		16.00000	16	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,754.00000	3,662	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		14.00000	14	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		4,002.00000	3,909	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		16.00000	16	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,804.00000	3,711	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		12.00000	13	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		4,101.00000	4,009	32.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.55	Call			15.00000	15	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,903.00000	3,810	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			14.00000	15	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,953.00000	3,860	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			52.00000	56	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			2,141.00000	2,052	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			41.00000	44	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,429.00000	2,339	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			35.00000	37	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,623.00000	2,532	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			32.00000	34	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,721.00000	2,629	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			4.00000	5	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,892.00000	4,800	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			64.00000	68	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,902.00000	1,813	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			14.00000	15	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,953.00000	3,860	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			1.00000	1	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			6,039.00000	5,946	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			71.00000	76	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,759.00000	1,672	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			23.00000	24	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,211.00000	3,119	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			1.00000	1	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,889.00000	5,796	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			77.00000	83	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,665.00000	1,578	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			1.00000	1	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,789.00000	5,696	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			80.00000	87	24.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,618.00000	1,532	24.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			19.00000	20	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,458.00000	3,365	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			1.00000	1	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,739.00000	5,647	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			87.00000	94	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,525.00000	1,440	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			1.00000	2	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,640.00000	5,547	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			11.00000	12	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,199.00000	4,107	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			1.00000	1	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,289.00000	6,196	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			55.00000	58	26.74	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 15/03/2010 Currency Future	9.70	Put		2,093.00000	2,004	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		13.00000	14	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		4,051.00000	3,959	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		12.00000	13	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,150.00000	4,058	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		1.00000	1	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		6,239.00000	6,146	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		11.00000	12	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		4,199.00000	4,107	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		10.00000	10	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		4,298.00000	4,206	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		8.00000	9	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		4,397.00000	4,304	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		1.00000	1	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		6,489.00000	6,396	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		50.00000	54	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		2,188.00000	2,099	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		17.00000	17	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,655.00000	3,563	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		12.00000	13	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,150.00000	4,058	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		10.00000	11	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,248.00000	4,156	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		1.00000	1	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,339.00000	6,246	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		1.00000	1	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,139.00000	6,046	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		74.00000	80	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,712.00000	1,625	25.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		1.00000	1	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,839.00000	5,746	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		113.00000	124	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,251.00000	1,169	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		2.00000	2	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,540.00000	5,447	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		99.00000	108	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,387.00000	1,303	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		26.00000	27	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,014.00000	2,922	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		19.00000	19	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,507.00000	3,414	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		1.00000	1	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,690.00000	5,597	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		22.00000	23	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,260.00000	3,168	30.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.40	Call		16.00000	16	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,754.00000	3,662	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		1.00000	1	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,939.00000	5,846	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		28.00000	29	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,916.00000	2,824	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		26.00000	27	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,014.00000	2,922	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		1.00000	2	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,590.00000	5,497	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		95.00000	103	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,433.00000	1,348	24.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		1.00000	1	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,989.00000	5,896	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		2.00000	2	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,490.00000	5,397	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		31.00000	33	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,769.00000	2,678	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		2.00000	2	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		5,340.00000	5,248	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		32.00000	34	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,721.00000	2,629	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		2.00000	3	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		5,291.00000	5,198	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		3.00000	3	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		5,191.00000	5,098	31.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		36.00000	38	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,575.00000	2,484	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		34.00000	36	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,672.00000	2,581	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		3.00000	3	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		5,241.00000	5,148	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		43.00000	45	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		2,381.00000	2,291	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		4.00000	5	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,843.00000	4,750	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		50.00000	54	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		2,188.00000	2,099	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		5.00000	6	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,743.00000	4,651	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		265.00000	297	19.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		554.00000	492	19.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		6.00000	6	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,694.00000	4,601	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		39.00000	42	27.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,478.00000	2,387	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		36.00000	38	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,575.00000	2,484	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		3.00000	4	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		5,042.00000	4,949	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		48.00000	52	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,236.00000	2,147	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		5.00000	5	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,793.00000	4,701	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		55.00000	58	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		2,093.00000	2,004	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		66.00000	71	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,854.00000	1,766	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		6.00000	6	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,694.00000	4,601	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		71.00000	76	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,759.00000	1,672	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		6.00000	7	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,595.00000	4,502	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,012.00000	4,105	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,514.00000	2,606	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		2.00000	2	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,055.00000	1,142	18.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		43.00000	37	18.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		4.00000	4	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,992.00000	4,899	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		0.00000	0	34.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,989.00000	7,895	34.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,262.00000	4,355	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,763.00000	2,856	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		1.00000	1	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,287.00000	1,377	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		26.00000	22	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		0.00000	0	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,739.00000	7,646	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		560.00000	624	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		198.00000	169	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		87.00000	94	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,525.00000	1,440	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		80.00000	87	24.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,618.00000	1,532	24.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		59.00000	63	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,997.00000	1,908	26.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.00	Call		9.00000	10	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,347.00000	4,255	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,563.00000	2,656	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		2.00000	1	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,575.00000	1,666	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		14.00000	11	20.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		8.00000	9	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,446.00000	4,354	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		2.00000	2	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,440.00000	5,347	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		2,713.00000	2,806	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		1.00000	1	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		1,721.00000	1,813	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		10.00000	8	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		1,770.00000	1,862	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		9.00000	7	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		845.00000	923	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		84.00000	68	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		2,813.00000	2,906	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		1.00000	1	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		1,820.00000	1,911	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		8.00000	6	21.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		2,613.00000	2,706	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		2.00000	1	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		1,624.00000	1,715	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		12.00000	10	21.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		731.00000	803	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		119.00000	98	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		2,913.00000	3,006	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		1.00000	1	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		1,918.00000	2,010	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		6.00000	5	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		968.00000	1,050	18.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		57.00000	45	18.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		2,962.00000	3,055	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		1.00000	1	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		1,967.00000	2,059	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		6.00000	5	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,011.00000	1,096	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		49.00000	41	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		7.00000	7	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		4,545.00000	4,453	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,112.00000	3,205	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	0	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,116.00000	2,208	23.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.55	Put		4.00000	3	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,147.00000	1,235	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		35.00000	30	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		2.00000	2	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		5,390.00000	5,297	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,162.00000	3,255	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		0.00000	0	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,165.00000	2,258	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		4.00000	3	23.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,193.00000	1,282	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		32.00000	27	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,262.00000	3,355	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		0.00000	0	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,265.00000	2,357	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		3.00000	3	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		500.00000	559	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		238.00000	204	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,212.00000	3,305	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		0.00000	0	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,215.00000	2,308	24.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		3.00000	3	24.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,240.00000	1,329	19.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		29.00000	24	19.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		471.00000	529	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		259.00000	224	18.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,062.00000	3,155	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,066.00000	2,159	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		4.00000	4	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,100.00000	1,188	19.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		39.00000	33	19.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,312.00000	3,405	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		0.00000	0	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,314.00000	2,407	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		3.00000	2	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,335.00000	1,424	20.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		23.00000	20	20.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		529.00000	591	18.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		218.00000	186	18.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,462.00000	3,555	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		0.00000	0	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,464.00000	2,557	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		2.00000	2	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,479.00000	1,569	20.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		17.00000	14	20.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,562.00000	3,655	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			4.00000	4	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,942.00000	4,850	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			1.00000	1	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,439.00000	6,346	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			0.00000	0	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,438.00000	8,345	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			1.00000	1	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,539.00000	6,446	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	0	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,538.00000	8,445	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,362.00000	3,455	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,364.00000	2,457	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			3.00000	2	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,383.00000	1,472	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			21.00000	18	20.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			1.00000	1	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,639.00000	6,546	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,638.00000	8,545	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			0.00000	1	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,739.00000	6,646	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,738.00000	8,645	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			1.00000	1	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,689.00000	6,596	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,688.00000	8,595	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			0.00000	0	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,889.00000	6,796	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,888.00000	8,795	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			0.00000	0	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,939.00000	6,846	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,938.00000	8,845	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,012.00000	3,105	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,017.00000	2,109	22.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			5.00000	4	22.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			0.00000	0	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,989.00000	6,896	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	34.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,988.00000	8,895	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			0.00000	1	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,789.00000	6,696	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,788.00000	8,695	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,512.00000	3,605	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			0.00000	0	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,527.00000	1,617	20.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			15.00000	13	20.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			7.00000	8	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,496.00000	4,403	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			0.00000	0	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,488.00000	8,395	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			3,612.00000	3,705	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	0	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			1.00000	1	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			6,389.00000	6,296	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			0.00000	0	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			8,388.00000	8,295	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			3,662.00000	3,755	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			2,663.00000	2,756	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			1.00000	1	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			1,673.00000	1,764	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			11.00000	9	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			0.00000	0	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			8,338.00000	8,245	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,412.00000	3,505	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			0.00000	0	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			2,414.00000	2,507	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			2.00000	2	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			1,430.00000	1,521	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			19.00000	16	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			592.00000	657	18.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			180.00000	153	18.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			1.00000	1	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			6,589.00000	6,496	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			0.00000	0	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			8,588.00000	8,495	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call			0.00000	0	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put			6,839.00000	6,746	32.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call			0.00000	0	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put			8,838.00000	8,745	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call			3,762.00000	3,855	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	32.71	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	15.90	Call			0.00000	0	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			8,238.00000	8,145	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			3,812.00000	3,905	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			1.00000	1	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			6,189.00000	6,096	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			0.00000	0	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			8,189.00000	8,095	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call			3,862.00000	3,955	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			2,863.00000	2,956	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			1.00000	1	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			1,869.00000	1,960	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			7.00000	6	22.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			927.00000	1,007	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			65.00000	52	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			0.00000	0	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			8,139.00000	8,045	34.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call			3,962.00000	4,055	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put			0.00000	0	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,962.00000	3,055	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,967.00000	2,059	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			6.00000	5	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,011.00000	1,096	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			49.00000	41	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put			8,039.00000	7,945	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call			4,112.00000	4,205	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put			0.00000	0	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,112.00000	3,205	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	0	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,116.00000	2,208	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			4.00000	3	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,147.00000	1,235	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			35.00000	30	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call			0.00000	0	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put			7,889.00000	7,795	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call			4,062.00000	4,155	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put			0.00000	0	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call			0.00000	0	34.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put			7,939.00000	7,845	34.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Call			4,162.00000	4,255	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Put			0.00000	0	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Call			0.00000	0	33.85	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 15/03/2010 Currency Future	15.50	Put		7,839.00000	7,745	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Call		4,212.00000	4,305	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Put		0.00000	0	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,212.00000	3,305	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		0.00000	0	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,215.00000	2,308	24.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		3.00000	3	24.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,240.00000	1,329	19.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		29.00000	24	19.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Call		0.00000	0	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Put		7,789.00000	7,695	33.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.88660	7.79120		19.34	788,660.00	100	17,230.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		969.00000	1,047	18.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		127.00000	111	18.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		827.00000	900	18.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		186.00000	164	18.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		563.00000	622	18.94	0.00	0	390.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		372.00000	336	18.94	0.00	0	130.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		470.00000	522	19.21	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		478.00000	436	19.21	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		271.00000	299	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		980.00000	912	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		234.00000	258	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		1,143.00000	1,072	21.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		861.00000	936	18.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		170.00000	149	18.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		492.00000	546	19.14	0.00	0	233.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		451.00000	409	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		515.00000	570	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		423.00000	384	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		515.00000	570	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		423.00000	384	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		539.00000	596	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		397.00000	359	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		794.00000	866	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		203.00000	179	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		399.00000	441	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		608.00000	554	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		179.00000	196	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,488.00000	1,409	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		470.00000	522	19.21	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		478.00000	436	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		416.00000	459	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		574.00000	522	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		384.00000	423	19.83	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	8.05	Put			642.00000	587	19.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			451.00000	499	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			510.00000	463	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			328.00000	362	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			787.00000	725	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			315.00000	348	20.63	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			824.00000	761	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			416.00000	459	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			574.00000	522	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			38.00000	40	31.27	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,396.00000	4,304	31.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			22.00000	23	33.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,631.00000	5,537	33.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			2.00000	2	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,711.00000	9,615	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			433.00000	477	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			542.00000	491	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			149.00000	162	24.17	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,757.00000	1,675	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			105.00000	115	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,314.00000	2,228	26.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			292.00000	322	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			901.00000	836	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			354.00000	391	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			713.00000	655	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			341.00000	376	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			750.00000	690	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			303.00000	335	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			862.00000	798	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			252.00000	278	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,061.00000	991	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			281.00000	310	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			940.00000	874	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			261.00000	288	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			1,020.00000	951	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			243.00000	268	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,102.00000	1,031	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			168.00000	183	23.53	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,577.00000	1,497	23.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			219.00000	240	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,227.00000	1,154	22.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			226.00000	249	22.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,185.00000	1,112	22.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			211.00000	232	22.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,270.00000	1,195	22.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.00	Call			191.00000	209	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,400.00000	1,323	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			204.00000	224	22.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,313.00000	1,238	22.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			185.00000	202	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,444.00000	1,366	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			173.00000	190	23.37	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,532.00000	1,453	23.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			197.00000	217	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,356.00000	1,280	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			140.00000	152	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,849.00000	1,766	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			129.00000	140	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,988.00000	1,903	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			136.00000	148	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,895.00000	1,811	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			122.00000	132	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			2,081.00000	1,995	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			133.00000	144	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,941.00000	1,857	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			43.00000	46	30.83	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,151.00000	4,059	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			125.00000	136	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			2,034.00000	1,949	25.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			97.00000	105	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,455.00000	2,368	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			84.00000	91	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,693.00000	2,604	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			94.00000	102	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,503.00000	2,415	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			102.00000	111	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,361.00000	2,275	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			149.00000	162	24.17	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,757.00000	1,675	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			119.00000	128	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,128.00000	2,042	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			112.00000	122	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,221.00000	2,135	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			99.00000	108	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,408.00000	2,321	26.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			89.00000	96	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,598.00000	2,510	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			34.00000	36	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,642.00000	4,549	31.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			115.00000	125	25.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,174.00000	2,088	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			109.00000	118	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,267.00000	2,182	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			91.00000	99	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,550.00000	2,462	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			86.00000	94	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,645.00000	2,557	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			33.00000	35	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,692.00000	4,598	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			112.00000	122	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,221.00000	2,135	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			89.00000	96	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,598.00000	2,510	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			80.00000	86	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,789.00000	2,700	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			31.00000	33	32.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,839.00000	4,746	32.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			102.00000	111	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,361.00000	2,275	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			86.00000	94	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,645.00000	2,557	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			82.00000	89	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,741.00000	2,652	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			78.00000	84	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,837.00000	2,747	27.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			74.00000	80	27.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,933.00000	2,843	27.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			29.00000	31	32.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,988.00000	4,894	32.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			115.00000	125	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,174.00000	2,088	25.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			31.00000	33	31.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,790.00000	4,697	31.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			144.00000	157	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,803.00000	1,720	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			109.00000	118	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,267.00000	2,182	25.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			119.00000	128	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,128.00000	2,042	25.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			37.00000	39	31.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,446.00000	4,353	31.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			153.00000	167	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,712.00000	1,630	24.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			144.00000	157	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,803.00000	1,720	24.33	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 14/06/2010 Currency Future	12.25	Call			36.00000	38	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,495.00000	4,402	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			158.00000	172	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,667.00000	1,586	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,042.00000	4,137	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	0	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,547.00000	2,642	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			6.00000	5	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,126.00000	1,212	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			85.00000	76	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			56.00000	60	29.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,515.00000	3,423	29.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			14.00000	16	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,473.00000	6,379	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			6.00000	6	34.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,965.00000	7,870	34.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,291.00000	4,387	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			2,795.00000	2,890	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			4.00000	4	24.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,344.00000	1,433	18.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			53.00000	47	18.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			62.00000	67	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			3,271.00000	3,180	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			32.00000	34	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,741.00000	4,648	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			17.00000	18	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			6,226.00000	6,132	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			7.00000	7	34.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,716.00000	7,621	34.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			701.00000	767	18.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			259.00000	231	18.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			163.00000	178	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,622.00000	1,541	23.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			136.00000	148	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,895.00000	1,811	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			44.00000	47	30.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			4,102.00000	4,010	30.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,596.00000	2,692	23.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			5.00000	5	23.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			1,620.00000	1,711	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			29.00000	24	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			57.00000	61	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,466.00000	3,374	29.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			24.00000	25	33.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,433.00000	5,339	33.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		1,809.00000	1,902	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		18.00000	15	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		932.00000	1,009	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		141.00000	123	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		40.00000	43	31.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		4,249.00000	4,157	31.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		26.00000	28	32.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		5,235.00000	5,141	32.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		53.00000	57	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,612.00000	3,520	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		34.00000	37	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,593.00000	4,500	31.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		23.00000	24	33.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,581.00000	5,487	33.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		2,845.00000	2,940	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		4.00000	4	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		1,857.00000	1,950	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		16.00000	13	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		51.00000	55	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,710.00000	3,618	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		22.00000	23	33.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,681.00000	5,586	33.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,696.00000	2,791	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		5.00000	4	23.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,714.00000	1,806	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		23.00000	19	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		369.00000	407	19.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		677.00000	620	19.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		76.00000	82	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,885.00000	2,795	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		48.00000	51	30.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,857.00000	3,765	30.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		21.00000	22	33.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,829.00000	5,735	33.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,646.00000	2,741	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		5.00000	5	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,667.00000	1,758	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		26.00000	22	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		47.00000	50	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,906.00000	3,814	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		30.00000	32	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,889.00000	4,795	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		20.00000	21	33.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,879.00000	5,785	33.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.70	Call			72.00000	78	27.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,981.00000	2,891	27.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			46.00000	49	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,955.00000	3,863	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			29.00000	31	32.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,938.00000	4,845	32.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			20.00000	21	33.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,929.00000	5,834	33.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			50.00000	53	29.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,759.00000	3,667	29.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			21.00000	23	33.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,730.00000	5,636	33.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			2,895.00000	2,990	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			4.00000	3	24.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			1,906.00000	1,998	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			14.00000	12	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,006.00000	1,086	17.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			115.00000	99	17.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			84.00000	91	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,693.00000	2,604	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			52.00000	56	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,661.00000	3,569	29.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			2,944.00000	3,040	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			3.00000	3	25.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			1,954.00000	2,048	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			13.00000	11	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,045.00000	1,128	18.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			103.00000	91	18.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,994.00000	3,090	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			3.00000	3	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,002.00000	2,097	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			11.00000	10	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,084.00000	1,170	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			93.00000	83	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			55.00000	58	29.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,563.00000	3,472	29.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			35.00000	38	31.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,544.00000	4,451	31.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			23.00000	24	33.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,532.00000	5,438	33.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,144.00000	3,239	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			2.00000	2	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,150.00000	2,245	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			9.00000	9	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,212.00000	1,299	18.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.65	Put		71.00000	63	18.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		58.00000	62	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,417.00000	3,326	28.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		24.00000	26	33.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,383.00000	5,289	33.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,193.00000	3,289	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		2.00000	2	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,200.00000	2,295	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		9.00000	8	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,256.00000	1,343	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		64.00000	57	18.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		60.00000	64	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,368.00000	3,277	28.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		39.00000	41	31.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		4,347.00000	4,255	31.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		25.00000	26	32.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		5,334.00000	5,240	32.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,243.00000	3,339	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		2.00000	2	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,249.00000	2,344	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		8.00000	8	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,300.00000	1,388	18.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		58.00000	51	18.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		589.00000	649	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		348.00000	313	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		61.00000	65	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		3,320.00000	3,229	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		40.00000	42	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		4,298.00000	4,206	31.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		25.00000	27	32.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		5,284.00000	5,190	32.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,293.00000	3,388	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		2.00000	2	27.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,299.00000	2,394	21.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		8.00000	7	21.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		615.00000	678	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		324.00000	291	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,094.00000	3,189	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	2	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,101.00000	2,196	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		10.00000	9	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,169.00000	1,256	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		77.00000	69	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		12.00000	14	34.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,721.00000	6,627	34.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.55	Call			49.00000	52	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,808.00000	3,716	29.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			12.00000	13	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,771.00000	6,677	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			12.00000	13	34.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,821.00000	6,726	34.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,493.00000	3,588	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			1.00000	1	28.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,497.00000	2,592	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			6.00000	6	22.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,527.00000	1,617	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			35.00000	30	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			731.00000	799	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			240.00000	213	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			28.00000	30	32.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			5,037.00000	4,943	32.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			14.00000	15	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,523.00000	6,429	34.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,542.00000	3,638	28.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			1.00000	1	28.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,573.00000	1,664	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			32.00000	27	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			762.00000	832	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			221.00000	195	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			4.00000	5	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,463.00000	8,368	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,443.00000	3,538	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			1.00000	1	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,448.00000	2,543	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			6.00000	6	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,480.00000	1,571	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			39.00000	34	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			14.00000	15	34.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,572.00000	6,478	34.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			4.00000	4	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,563.00000	8,468	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,343.00000	3,438	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	2	27.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,348.00000	2,443	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			7.00000	7	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,389.00000	1,479	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			48.00000	42	18.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			643.00000	707	18.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			302.00000	270	18.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			13.00000	14	34.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,672.00000	6,577	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		4.00000	4	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,663.00000	8,567	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		3.00000	4	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,762.00000	8,667	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		4.00000	4	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,712.00000	8,617	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		72.00000	78	27.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,981.00000	2,891	27.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		29.00000	31	32.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,938.00000	4,845	32.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		11.00000	12	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,920.00000	6,825	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		3.00000	3	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,912.00000	8,817	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		11.00000	12	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,920.00000	6,825	34.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,044.00000	3,139	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		3.00000	3	25.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,052.00000	2,146	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		11.00000	10	20.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		70.00000	76	27.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		3,029.00000	2,939	27.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		11.00000	12	34.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,970.00000	6,875	34.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		3.00000	3	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,962.00000	8,867	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		69.00000	74	28.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		3,077.00000	2,987	28.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		10.00000	11	34.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		7,019.00000	6,925	34.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		3.00000	3	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		9,012.00000	8,917	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		3.00000	4	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,812.00000	8,717	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		4.00000	5	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,513.00000	8,418	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		3,592.00000	3,688	28.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		1.00000	1	28.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		15.00000	16	34.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,424.00000	6,330	34.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		4.00000	5	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,413.00000	8,318	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		3,642.00000	3,738	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		1.00000	1	28.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.15	Call			15.00000	17	34.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,374.00000	6,280	34.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			5.00000	5	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,363.00000	8,268	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,742.00000	3,837	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	1	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,745.00000	2,841	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			4.00000	4	24.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			1,762.00000	1,854	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			20.00000	17	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			896.00000	972	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			155.00000	135	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			16.00000	18	34.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,275.00000	6,181	34.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			5.00000	5	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,264.00000	8,169	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,792.00000	3,887	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	1	29.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			5.00000	6	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,214.00000	8,119	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,892.00000	3,987	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			18.00000	20	34.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,127.00000	6,033	34.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			5.00000	6	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,114.00000	8,019	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,942.00000	4,037	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			19.00000	20	34.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,077.00000	5,983	34.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			6.00000	6	35.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,064.00000	7,970	35.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,842.00000	3,937	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,845.00000	2,940	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	4	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,857.00000	1,950	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			16.00000	13	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			969.00000	1,047	18.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			127.00000	111	18.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			41.00000	45	30.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,200.00000	4,108	30.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			17.00000	19	34.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,176.00000	6,082	34.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			5.00000	6	35.05	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	15.95	Put		8,164.00000	8,069	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call		3,992.00000	4,087	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put		1.00000	0	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		2,994.00000	3,090	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		3.00000	3	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,002.00000	2,097	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		11.00000	10	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,084.00000	1,170	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		93.00000	83	18.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call		45.00000	47	30.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put		4,054.00000	3,961	30.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call		19.00000	20	34.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put		6,028.00000	5,934	34.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call		6.00000	6	35.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put		8,015.00000	7,920	35.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call		46.00000	48	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put		4,004.00000	3,912	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call		19.00000	21	34.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put		5,978.00000	5,884	34.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call		4,092.00000	4,187	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Put		0.00000	0	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,094.00000	3,189	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	2	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,101.00000	2,196	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		10.00000	9	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,169.00000	1,256	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		77.00000	69	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		6.00000	7	34.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		7,915.00000	7,820	34.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Call		4,141.00000	4,237	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Put		0.00000	0	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Call		6.00000	7	34.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Put		7,865.00000	7,770	34.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Call		4,191.00000	4,287	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Put		0.00000	0	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Call		6.00000	7	34.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Put		7,815.00000	7,720	34.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			8.01780	7.92040		19.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		578.00000	634	19.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		557.00000	516	19.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		599.00000	657	19.16	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		529.00000	489	19.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		621.00000	680	19.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		501.00000	462	19.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Call		668.00000	729	18.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	7.70	Put		447.00000	412	18.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Call		644.00000	704	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Put		474.00000	437	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		559.00000	612	19.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		588.00000	544	19.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		523.00000	572	19.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		653.00000	604	19.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		490.00000	536	19.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		720.00000	668	19.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		599.00000	657	19.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		529.00000	489	19.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		418.00000	458	20.54	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		897.00000	840	20.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		506.00000	554	19.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		686.00000	636	19.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		445.00000	487	20.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		825.00000	770	20.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		459.00000	503	20.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		789.00000	735	20.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,523.00000	3,620	25.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		3.00000	3	25.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,533.00000	2,629	21.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		12.00000	12	21.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,582.00000	1,675	18.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		62.00000	57	18.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		826.00000	896	18.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		306.00000	278	18.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		148.00000	162	25.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,628.00000	2,544	25.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		70.00000	77	30.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,550.00000	4,459	30.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		38.00000	42	33.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,518.00000	6,424	33.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		20.00000	22	35.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,500.00000	8,405	35.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,673.00000	3,770	25.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		2.00000	2	25.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,680.00000	2,777	21.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		10.00000	9	21.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		1,718.00000	1,812	18.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		48.00000	44	18.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		917.00000	990	18.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		246.00000	222	18.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		159.00000	174	25.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,488.00000	2,406	25.60	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 13/09/2010 Currency Future	12.25	Call			74.00000	81	30.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,404.00000	4,313	30.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			40.00000	44	33.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			6,369.00000	6,276	33.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			22.00000	24	35.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			8,351.00000	8,256	35.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			3,623.00000	3,720	25.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			2.00000	2	25.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			2,631.00000	2,728	21.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			11.00000	10	21.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			1,672.00000	1,766	18.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			52.00000	48	18.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			886.00000	958	18.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			265.00000	240	18.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			155.00000	170	25.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put			2,535.00000	2,452	25.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call			73.00000	79	30.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put			4,452.00000	4,362	30.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call			39.00000	43	33.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put			6,419.00000	6,325	33.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call			21.00000	24	35.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put			8,401.00000	8,306	35.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call			3,772.00000	3,870	26.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put			2.00000	2	26.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call			2,779.00000	2,876	22.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put			9.00000	8	22.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call			1,810.00000	1,904	18.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put			40.00000	37	18.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call			981.00000	1,057	17.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put			211.00000	189	17.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call			166.00000	182	25.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put			2,396.00000	2,314	25.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call			77.00000	84	29.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put			4,307.00000	4,216	29.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call			41.00000	45	33.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put			6,271.00000	6,177	33.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call			23.00000	25	35.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put			8,252.00000	8,158	35.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call			3,822.00000	3,919	26.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put			2.00000	2	26.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call			2,828.00000	2,925	22.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put			8.00000	7	22.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call			1,857.00000	1,951	18.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put			36.00000	33	18.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call			1,015.00000	1,092	17.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	7.10	Put			194.00000	174	17.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call			170.00000	186	25.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put			2,350.00000	2,269	25.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call			78.00000	85	29.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put			4,258.00000	4,168	29.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call			42.00000	46	33.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put			6,221.00000	6,128	33.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call			23.00000	26	35.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put			8,203.00000	8,108	35.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call			3,872.00000	3,969	26.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put			2.00000	1	26.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call			2,878.00000	2,975	22.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put			7.00000	7	22.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call			1,903.00000	1,998	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put			33.00000	30	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call			1,049.00000	1,127	17.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			178.00000	160	17.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			174.00000	191	25.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,304.00000	2,223	25.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			80.00000	87	29.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,209.00000	4,119	29.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			42.00000	46	33.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			6,172.00000	6,079	33.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			24.00000	27	35.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			8,153.00000	8,059	35.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			3,972.00000	4,069	27.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			1.00000	1	27.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			2,977.00000	3,074	22.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			6.00000	6	22.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			1,997.00000	2,093	19.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			27.00000	26	19.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,120.00000	1,204	17.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put			150.00000	136	17.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			183.00000	200	24.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,213.00000	2,132	24.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			83.00000	90	29.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			4,113.00000	4,022	29.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			44.00000	48	32.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			6,073.00000	5,980	32.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			25.00000	28	35.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			8,055.00000	7,960	35.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			4,022.00000	4,119	27.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			1.00000	1	27.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			3,026.00000	3,123	23.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			6.00000	5	23.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	5.90	Call			2,045.00000	2,142	19.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			24.00000	24	19.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,157.00000	1,244	17.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			136.00000	126	17.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			188.00000	204	24.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,167.00000	2,087	24.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			85.00000	92	29.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			4,064.00000	3,974	29.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			45.00000	48	32.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			6,024.00000	5,931	32.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			26.00000	28	35.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			8,005.00000	7,910	35.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,121.00000	4,218	27.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	1	27.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,125.00000	3,223	23.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			5.00000	5	23.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,142.00000	2,239	19.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			21.00000	21	19.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,238.00000	1,327	18.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put			118.00000	109	18.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call			196.00000	214	24.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			2,076.00000	1,996	24.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			87.00000	95	29.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			3,967.00000	3,877	29.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			46.00000	50	32.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			5,925.00000	5,832	32.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			26.00000	29	35.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			7,906.00000	7,811	35.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			4,071.00000	4,169	27.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			1.00000	1	27.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			3,076.00000	3,173	23.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			5.00000	5	23.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Call			2,093.00000	2,190	19.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put			23.00000	22	19.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call			1,197.00000	1,285	17.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put			127.00000	117	17.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call			192.00000	209	24.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put			2,122.00000	2,041	24.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call			86.00000	93	29.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put			4,015.00000	3,925	29.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call			45.00000	49	32.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put			5,975.00000	5,881	32.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call			26.00000	28	35.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put			7,955.00000	7,860	35.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Call			4,171.00000	4,268	27.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	3.75	Put		1.00000	1	27.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Call		3,175.00000	3,272	23.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Put		5.00000	4	23.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Call		2,190.00000	2,287	19.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Put		20.00000	19	19.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Call		1,279.00000	1,369	18.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Put		109.00000	101	18.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Call		201.00000	219	24.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Put		2,030.00000	1,951	24.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Call		89.00000	96	29.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Put		3,918.00000	3,828	29.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Call		46.00000	50	32.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Put		5,876.00000	5,783	32.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Call		26.00000	29	35.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Put		7,856.00000	7,761	35.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Call		4,221.00000	4,318	27.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Put		1.00000	0	27.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Call		3,225.00000	3,322	23.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Put		4.00000	4	23.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Call		2,239.00000	2,336	20.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Put		19.00000	18	20.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Call		1,321.00000	1,411	18.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Put		101.00000	93	18.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Call		205.00000	224	24.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Put		1,985.00000	1,906	24.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Call		90.00000	98	28.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Put		3,870.00000	3,780	28.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Call		47.00000	51	32.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Put		5,827.00000	5,733	32.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Call		27.00000	29	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Put		7,806.00000	7,711	35.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.13840	8.04020		19.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		656.00000	711	19.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		666.00000	623	19.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		696.00000	754	19.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		606.00000	565	19.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Call		718.00000	776	19.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Put		577.00000	538	19.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Call		739.00000	799	19.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Put		549.00000	511	19.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		676.00000	732	19.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		636.00000	594	19.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		603.00000	653	19.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		763.00000	714	19.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		586.00000	635	19.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	8.25	Put		796.00000	747	19.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		570.00000	618	19.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		830.00000	779	19.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		638.00000	691	19.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		697.00000	652	19.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		498.00000	541	20.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		1,008.00000	952	20.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		485.00000	527	20.73	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,045.00000	988	20.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		620.00000	671	19.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		730.00000	682	19.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		540.00000	585	20.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		900.00000	847	20.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		512.00000	555	20.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		972.00000	917	20.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		526.00000	570	20.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		936.00000	882	20.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,545.00000	3,643	23.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		5.00000	4	23.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,559.00000	2,656	19.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		19.00000	17	19.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,633.00000	1,725	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		93.00000	86	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		912.00000	980	18.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		372.00000	342	18.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		209.00000	227	25.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,669.00000	2,589	25.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		109.00000	119	29.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,569.00000	4,481	29.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		65.00000	71	32.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,525.00000	6,433	32.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		38.00000	43	34.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,498.00000	8,404	34.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,644.00000	3,742	23.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		4.00000	4	23.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,656.00000	2,753	19.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		16.00000	14	19.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		1,720.00000	1,813	18.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		80.00000	74	18.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		968.00000	1,038	18.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		328.00000	300	18.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		217.00000	237	25.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,577.00000	2,498	25.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		112.00000	123	29.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,472.00000	4,384	29.06	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	14.40	Call			66.00000	73	32.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,426.00000	6,335	32.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			39.00000	45	34.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			8,399.00000	8,306	34.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call			3,594.00000	3,693	23.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put			4.00000	4	23.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call			2,607.00000	2,704	19.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put			17.00000	16	19.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call			1,676.00000	1,769	18.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put			86.00000	80	18.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call			940.00000	1,009	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			349.00000	321	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			213.00000	232	25.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,623.00000	2,544	25.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			111.00000	121	29.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,520.00000	4,432	29.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			66.00000	72	32.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,475.00000	6,384	32.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			39.00000	44	34.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,448.00000	8,355	34.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,794.00000	3,892	24.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			3.00000	3	24.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,802.00000	2,899	20.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			12.00000	11	20.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			1,853.00000	1,947	18.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put			63.00000	58	18.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call			1,057.00000	1,132	17.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put			267.00000	243	17.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call			231.00000	251	24.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put			2,441.00000	2,363	24.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call			118.00000	128	28.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put			4,327.00000	4,240	28.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call			69.00000	76	32.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put			6,279.00000	6,188	32.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call			42.00000	47	34.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put			8,252.00000	8,159	34.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call			3,843.00000	3,942	24.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put			3.00000	3	24.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call			2,851.00000	2,948	20.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put			11.00000	10	20.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call			1,898.00000	1,992	18.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put			58.00000	54	18.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call			1,089.00000	1,164	17.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put			249.00000	226	17.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call			236.00000	257	24.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,396.00000	2,318	24.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		120.00000	130	28.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,279.00000	4,192	28.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		70.00000	77	31.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,230.00000	6,139	31.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		43.00000	48	34.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		8,203.00000	8,110	34.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		3,893.00000	3,991	25.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		3.00000	3	25.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		2,900.00000	2,997	20.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		10.00000	9	20.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		1,943.00000	2,038	18.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		53.00000	49	18.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,121.00000	1,198	17.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		231.00000	209	17.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		241.00000	262	24.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,350.00000	2,274	24.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		121.00000	133	28.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,231.00000	4,144	28.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		71.00000	78	31.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,181.00000	6,090	31.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		44.00000	49	34.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,154.00000	8,061	34.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call		3,943.00000	4,041	25.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put		3.00000	3	25.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call		2,949.00000	3,047	20.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put		9.00000	8	20.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call		1,989.00000	2,084	18.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put		49.00000	46	18.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		1,154.00000	1,235	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		214.00000	197	17.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		246.00000	267	24.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		2,306.00000	2,229	24.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		123.00000	134	28.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		4,183.00000	4,096	28.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		72.00000	79	31.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		6,132.00000	6,040	31.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		45.00000	50	34.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		8,104.00000	8,011	34.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		3,993.00000	4,091	25.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		3.00000	2	25.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		2,999.00000	3,096	20.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		8.00000	8	20.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		2,035.00000	2,131	18.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		44.00000	42	18.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	7.05	Call			1,188.00000	1,273	17.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put			198.00000	185	17.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call			251.00000	272	24.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put			2,261.00000	2,184	24.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call			125.00000	136	28.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put			4,135.00000	4,048	28.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call			73.00000	80	31.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put			6,083.00000	5,991	31.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call			46.00000	50	34.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put			8,055.00000	7,962	34.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call			4,042.00000	4,140	25.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			2.00000	2	25.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			3,048.00000	3,146	21.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			8.00000	8	21.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			2,082.00000	2,178	18.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			41.00000	39	18.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,226.00000	1,312	17.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			186.00000	174	17.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			256.00000	278	24.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,216.00000	2,139	24.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			127.00000	138	28.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			4,087.00000	4,000	28.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			74.00000	81	31.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put			6,034.00000	5,942	31.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call			46.00000	51	34.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put			8,006.00000	7,912	34.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call			4,092.00000	4,190	25.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put			2.00000	2	25.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call			3,098.00000	3,196	21.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put			8.00000	7	21.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call			2,129.00000	2,225	18.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put			38.00000	36	18.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call			1,264.00000	1,351	17.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put			174.00000	163	17.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call			261.00000	283	24.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put			2,171.00000	2,095	24.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call			129.00000	140	28.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put			4,039.00000	3,952	28.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call			75.00000	82	31.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put			5,984.00000	5,893	31.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call			47.00000	51	34.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put			7,956.00000	7,863	34.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call			3,744.00000	3,842	24.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put			4.00000	4	24.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call			2,753.00000	2,850	20.16	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 13/12/2010 Currency Future	5.30	Put		13.00000	12	20.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call		1,808.00000	1,902	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put		68.00000	63	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call		1,027.00000	1,100	17.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put		287.00000	261	17.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call		226.00000	246	24.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put		2,486.00000	2,408	24.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call		116.00000	126	28.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put		4,376.00000	4,288	28.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call		68.00000	75	32.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Put		6,328.00000	6,237	32.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		41.00000	46	34.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		8,301.00000	8,208	34.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Call		4,142.00000	4,240	25.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Put		2.00000	1	25.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Call		3,147.00000	3,245	21.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Put		7.00000	7	21.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Call		2,176.00000	2,272	19.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Put		36.00000	33	19.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Call		1,303.00000	1,391	17.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Put		163.00000	152	17.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Call		266.00000	289	23.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Put		2,126.00000	2,050	23.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Call		131.00000	142	28.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Put		3,991.00000	3,904	28.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Call		75.00000	82	31.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Put		5,935.00000	5,844	31.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Call		47.00000	52	34.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Put		7,907.00000	7,813	34.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Call		4,192.00000	4,290	25.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Put		1.00000	1	25.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Call		3,197.00000	3,295	21.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Put		7.00000	7	21.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Call		2,223.00000	2,319	19.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Put		33.00000	31	19.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Call		1,343.00000	1,431	17.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Put		153.00000	143	17.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Call		272.00000	295	23.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Put		2,081.00000	2,006	23.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Call		133.00000	144	28.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Put		3,942.00000	3,856	28.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Call		76.00000	83	31.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Put		5,886.00000	5,795	31.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Call		47.00000	52	34.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Put		7,857.00000	7,764	34.05	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 14/12/2009 Currency Future			12.48360	12.30360		16.99	24,592,692.00	1,970	40,390.00
£ / R On 14/12/2009 Currency Future	12.30	Call		318.00000	414	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		314.00000	230	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		244.00000	302	16.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		440.00000	318	16.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		278.00000	355	17.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		375.00000	272	17.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		372.00000	477	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		269.00000	193	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		401.00000	510	17.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		248.00000	177	17.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		529.00000	654	17.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		176.00000	121	17.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		675.00000	813	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		121.00000	80	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		637.00000	772	18.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		133.00000	89	18.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		753.00000	898	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		99.00000	64	18.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		564.00000	693	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		161.00000	109	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		496.00000	617	17.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		192.00000	133	17.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		344.00000	445	17.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		291.00000	211	17.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		260.00000	328	17.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		407.00000	295	17.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		297.00000	384	17.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		344.00000	250	17.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		213.00000	264	17.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		510.00000	380	17.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		199.00000	247	17.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		546.00000	413	17.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		153.00000	188	18.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		699.00000	555	18.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		187.00000	231	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		583.00000	447	17.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		175.00000	216	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		621.00000	482	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		143.00000	176	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		740.00000	593	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		126.00000	154	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		822.00000	671	19.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		134.00000	165	18.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.95	Put		780.00000	631	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		118.00000	144	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		864.00000	711	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		103.00000	126	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		950.00000	793	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		86.00000	104	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		1,082.00000	921	20.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		63.00000	76	21.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		1,309.00000	1,142	21.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		59.00000	72	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,356.00000	1,188	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		56.00000	67	21.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		1,402.00000	1,234	21.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		59.00000	72	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,356.00000	1,188	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		53.00000	64	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,449.00000	1,280	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		50.00000	60	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,496.00000	1,326	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		42.00000	50	22.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,639.00000	1,467	22.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		45.00000	53	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,591.00000	1,420	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		76.00000	92	20.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		1,172.00000	1,008	20.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		97.00000	118	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		994.00000	835	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		71.00000	86	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		1,218.00000	1,053	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		56.00000	67	21.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		1,402.00000	1,234	21.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		47.00000	56	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,544.00000	1,373	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		45.00000	53	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,591.00000	1,420	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		50.00000	60	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,496.00000	1,326	22.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		67.00000	81	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,263.00000	1,097	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		76.00000	92	20.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		1,172.00000	1,008	20.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		80.00000	98	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		1,127.00000	964	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		97.00000	118	19.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		994.00000	835	19.83	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 14/12/2009 Currency Future	13.15	Call			103.00000	126	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			950.00000	793	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			110.00000	135	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			907.00000	751	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			53.00000	64	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,449.00000	1,280	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			71.00000	86	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,218.00000	1,053	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			110.00000	135	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			907.00000	751	19.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			59.00000	72	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,356.00000	1,188	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			28.00000	33	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			2,024.00000	1,849	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			38.00000	45	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,734.00000	1,561	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			36.00000	43	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,782.00000	1,609	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			36.00000	43	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,782.00000	1,609	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			34.00000	40	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,830.00000	1,657	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			29.00000	34	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,975.00000	1,801	24.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			24.00000	28	24.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,170.00000	1,995	24.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			26.00000	31	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,073.00000	1,897	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			25.00000	30	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,121.00000	1,946	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			23.00000	27	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,219.00000	2,043	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			16.00000	18	26.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,612.00000	2,435	26.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			17.00000	19	26.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,563.00000	2,385	26.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			21.00000	24	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,317.00000	2,141	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			19.00000	22	25.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,415.00000	2,238	25.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			17.00000	20	26.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,514.00000	2,336	26.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			15.00000	17	26.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,711.00000	2,533	26.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			14.00000	15	27.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.10	Put		2,810.00000	2,632	27.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		13.00000	14	27.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		2,909.00000	2,730	27.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		10.00000	10	29.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		3,306.00000	3,127	29.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		34.00000	40	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,830.00000	1,657	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		31.00000	36	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,927.00000	1,753	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		42.00000	50	22.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,639.00000	1,467	22.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		21.00000	24	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		2,317.00000	2,141	25.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		32.00000	38	23.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,879.00000	1,705	23.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		22.00000	25	25.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		2,268.00000	2,092	25.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		20.00000	23	25.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		2,366.00000	2,189	25.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		18.00000	21	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		2,465.00000	2,287	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		13.00000	15	27.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,860.00000	2,681	27.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		45.00000	53	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,591.00000	1,420	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		40.00000	48	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,686.00000	1,514	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		32.00000	38	23.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,879.00000	1,705	23.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		22.00000	25	25.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		2,268.00000	2,092	25.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		15.00000	17	26.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		2,662.00000	2,484	26.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		20.00000	23	25.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		2,366.00000	2,189	25.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		14.00000	16	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,761.00000	2,582	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		25.00000	30	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		2,121.00000	1,946	24.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		16.00000	18	26.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,612.00000	2,435	26.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		26.00000	31	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		2,073.00000	1,897	24.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		4,005.00000	4,184	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		1.00000	0	36.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.80	Call			2,511.00000	2,689	29.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			8.00000	5	29.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,050.00000	1,219	20.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			46.00000	36	20.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			163.00000	202	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			660.00000	518	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			8.00000	9	29.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,505.00000	3,325	29.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			3.00000	3	34.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,999.00000	4,819	34.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			1.00000	1	38.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,498.00000	6,318	38.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			1.00000	1	43.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,997.00000	7,817	43.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,454.00000	4,634	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			2,958.00000	3,136	32.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			4.00000	3	32.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			1,481.00000	1,655	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			28.00000	22	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			11.00000	12	28.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			3,058.00000	2,879	28.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			4.00000	4	33.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,550.00000	4,371	33.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			1.00000	1	37.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			6,048.00000	5,868	37.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	42.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,547.00000	7,367	42.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			4,704.00000	4,884	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,206.00000	3,386	33.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			3.00000	2	33.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			1,725.00000	1,900	25.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			22.00000	17	25.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			432.00000	545	17.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			228.00000	161	17.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			5.00000	5	32.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			4,301.00000	4,122	32.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			2.00000	2	36.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,798.00000	5,618	36.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	41.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			7,297.00000	7,117	41.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			143.00000	176	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			740.00000	593	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			91.00000	111	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 14/12/2009 Currency Future	13.25	Put			1,038.00000	877	20.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			38.00000	45	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,734.00000	1,561	23.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			80.00000	98	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,127.00000	964	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			34.00000	40	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,830.00000	1,657	23.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			40.00000	48	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,686.00000	1,514	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			67.00000	81	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,263.00000	1,097	21.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,216.00000	2,392	28.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			12.00000	8	28.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,240.00000	1,412	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			37.00000	28	21.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			3.00000	3	34.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,800.00000	4,620	34.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	39.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,798.00000	6,618	39.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			0.00000	0	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,797.00000	8,617	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,107.00000	3,286	32.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			3.00000	2	32.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,118.00000	2,293	27.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			14.00000	10	27.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,145.00000	1,315	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			41.00000	32	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			3.00000	3	34.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,900.00000	4,720	34.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	40.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,898.00000	6,718	40.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			0.00000	0	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,897.00000	8,717	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			1,971.00000	2,146	26.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			17.00000	12	26.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			1,006.00000	1,171	19.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			52.00000	38	19.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			3.00000	3	34.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			5,049.00000	4,869	34.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	40.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			7,047.00000	6,867	40.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			0.00000	0	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			9,047.00000	8,867	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,007.00000	3,186	32.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			4.00000	3	32.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.30	Call			2,020.00000	2,195	27.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			16.00000	11	27.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			12.00000	13	28.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			3,008.00000	2,829	28.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	40.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,997.00000	6,817	40.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			0.00000	0	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			8,997.00000	8,817	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			2,809.00000	2,987	31.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			5.00000	4	31.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			1,823.00000	1,999	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			20.00000	15	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			876.00000	1,029	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			73.00000	45	18.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			10.00000	11	28.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			3,207.00000	3,027	28.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			3.00000	3	35.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			5,199.00000	5,019	35.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	41.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			7,197.00000	7,017	41.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			0.00000	0	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			9,197.00000	9,017	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			2,660.00000	2,838	30.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			6.00000	4	30.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			1,676.00000	1,851	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			23.00000	18	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			9.00000	10	29.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,356.00000	3,176	29.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			2.00000	2	35.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,349.00000	5,169	35.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	41.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			7,347.00000	7,167	41.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,347.00000	9,167	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,610.00000	2,788	30.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			7.00000	5	30.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,627.00000	1,802	24.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			24.00000	19	24.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			713.00000	855	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			110.00000	72	18.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			9.00000	9	29.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,405.00000	3,226	29.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			2.00000	2	35.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,399.00000	5,219	35.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	1	41.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.70	Put		7,397.00000	7,217	41.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call		0.00000	0	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put		9,397.00000	9,217	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call		2,561.00000	2,739	29.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put		7.00000	5	29.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call		1,579.00000	1,753	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put		25.00000	20	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call		9.00000	9	29.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put		3,455.00000	3,276	29.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call		2.00000	2	35.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put		5,449.00000	5,269	35.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call		1.00000	1	42.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put		7,447.00000	7,267	42.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		0.00000	0	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		9,447.00000	9,267	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		2,462.00000	2,639	29.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		8.00000	6	29.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		600.00000	732	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		146.00000	99	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		8.00000	9	30.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		3,555.00000	3,375	30.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		2.00000	2	36.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		5,548.00000	5,368	36.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		0.00000	0	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		9,547.00000	9,367	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		1,530.00000	1,704	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		26.00000	21	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		2.00000	2	35.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		5,498.00000	5,318	35.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		1.00000	1	42.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		7,497.00000	7,317	42.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		0.00000	0	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		9,497.00000	9,317	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		2,759.00000	2,937	30.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		5.00000	4	30.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		1,774.00000	1,950	25.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		21.00000	16	25.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		834.00000	985	18.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		81.00000	51	18.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		228.00000	282	17.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		474.00000	349	17.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		10.00000	11	29.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		3,256.00000	3,077	29.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		2.00000	2	35.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		5,249.00000	5,069	35.28	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	19.55	Call			1.00000	1	41.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			7,247.00000	7,067	41.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			0.00000	0	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			9,247.00000	9,067	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			2,858.00000	3,037	31.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			5.00000	3	31.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			1,872.00000	2,048	26.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			19.00000	14	26.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			919.00000	1,076	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			65.00000	43	18.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			11.00000	11	28.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			3,157.00000	2,978	28.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			3.00000	3	35.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			5,149.00000	4,969	35.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	41.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			7,147.00000	6,967	41.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			0.00000	0	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			9,147.00000	8,967	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,256.00000	3,435	33.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			3.00000	2	33.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,265.00000	2,441	28.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			11.00000	8	28.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,288.00000	1,460	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			35.00000	27	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			463.00000	580	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			209.00000	147	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			14.00000	16	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,761.00000	2,582	27.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			3.00000	4	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,750.00000	4,570	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	39.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,748.00000	6,568	39.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			0.00000	1	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,747.00000	8,567	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,306.00000	3,485	33.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			3.00000	2	33.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,314.00000	2,491	28.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			10.00000	7	28.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,336.00000	1,509	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			33.00000	25	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			4.00000	4	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,700.00000	4,520	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	39.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,698.00000	6,518	39.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			0.00000	1	44.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.00	Put		8,697.00000	8,517	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		3,157.00000	3,336	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		3.00000	2	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		2,167.00000	2,343	27.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		13.00000	9	27.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		1,192.00000	1,364	21.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		39.00000	30	21.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		13.00000	15	27.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,860.00000	2,681	27.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call		3.00000	3	34.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put		4,850.00000	4,670	34.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	1	39.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put		6,848.00000	6,668	39.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		0.00000	0	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		8,847.00000	8,667	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		3,057.00000	3,236	32.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		3.00000	2	32.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		2,069.00000	2,244	27.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		15.00000	11	27.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		1,097.00000	1,267	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		44.00000	34	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		12.00000	13	27.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		2,959.00000	2,780	27.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		3.00000	3	34.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		4,949.00000	4,770	34.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		1.00000	1	40.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		6,948.00000	6,768	40.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		0.00000	0	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		8,947.00000	8,767	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		2,908.00000	3,087	31.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		4.00000	3	31.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		1,921.00000	2,097	26.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		18.00000	13	26.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		962.00000	1,124	19.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		58.00000	40	19.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		11.00000	12	28.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		3,107.00000	2,928	28.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		3.00000	3	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		5,099.00000	4,919	34.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		1.00000	1	40.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		7,097.00000	6,917	40.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		0.00000	0	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		9,097.00000	8,917	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		2,709.00000	2,888	30.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		6.00000	4	30.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.60	Call			793.00000	941	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			89.00000	57	18.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			2.00000	2	35.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			5,299.00000	5,119	35.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			0.00000	0	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			9,297.00000	9,117	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			2,413.00000	2,590	29.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			9.00000	6	29.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			1,433.00000	1,606	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			29.00000	23	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			8.00000	8	30.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,604.00000	3,425	30.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			2.00000	2	36.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,598.00000	5,418	36.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	42.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,597.00000	7,417	42.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,597.00000	9,417	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,356.00000	3,535	34.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			2.00000	2	34.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,363.00000	2,540	28.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			10.00000	7	28.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,385.00000	1,558	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			31.00000	24	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			4.00000	4	33.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,650.00000	4,470	33.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	1	39.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,648.00000	6,468	39.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			0.00000	1	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,647.00000	8,467	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,456.00000	3,635	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			2.00000	1	34.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			1.00000	1	38.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,548.00000	6,368	38.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			0.00000	1	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,547.00000	8,367	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,406.00000	3,585	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			2.00000	2	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			4.00000	4	33.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,600.00000	4,420	33.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			1.00000	1	39.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,598.00000	6,418	39.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			0.00000	1	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,597.00000	8,417	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,605.00000	3,785	35.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	8.70	Put		2.00000	1	35.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call		5.00000	5	33.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put		4,401.00000	4,221	33.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call		1.00000	1	38.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put		6,398.00000	6,218	38.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call		1.00000	1	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put		8,397.00000	8,217	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call		3,655.00000	3,835	35.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put		2.00000	1	35.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call		5.00000	5	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put		4,351.00000	4,171	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call		1.00000	1	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put		6,348.00000	6,168	38.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call		1.00000	1	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put		8,347.00000	8,167	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call		3,705.00000	3,885	36.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put		1.00000	1	36.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call		1.00000	1	38.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put		6,298.00000	6,118	38.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call		1.00000	1	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put		8,297.00000	8,117	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call		3,755.00000	3,935	36.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put		1.00000	1	36.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call		5.00000	5	32.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put		4,252.00000	4,072	32.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call		1.00000	1	37.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put		6,248.00000	6,068	37.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		1.00000	1	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		8,247.00000	8,067	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		3,955.00000	4,134	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		1.00000	1	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		6.00000	6	32.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		4,053.00000	3,873	32.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		1.00000	1	44.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		8,047.00000	7,867	44.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		6.00000	6	31.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		4,003.00000	3,823	31.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		1.00000	2	37.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		5,998.00000	5,818	37.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call		3,905.00000	4,084	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put		1.00000	1	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call		6.00000	6	32.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put		4,102.00000	3,922	32.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call		1.00000	1	37.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put		6,098.00000	5,918	37.42	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	20.40	Call			1.00000	1	44.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put			8,097.00000	7,917	44.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call			4,054.00000	4,234	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put			1.00000	0	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call			7.00000	7	31.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put			3,953.00000	3,773	31.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call			2.00000	2	37.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put			5,948.00000	5,768	37.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call			1.00000	1	43.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put			7,947.00000	7,767	43.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call			4,304.00000	4,484	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call			8.00000	8	30.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put			3,704.00000	3,524	30.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call			2.00000	2	36.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put			5,698.00000	5,518	36.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call			1.00000	1	42.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put			7,697.00000	7,517	42.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call			4,404.00000	4,584	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call			3,855.00000	4,034	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put			1.00000	1	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call			6.00000	6	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put			4,152.00000	3,972	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call			1.00000	1	37.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put			6,148.00000	5,968	37.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call			1.00000	1	44.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put			8,147.00000	7,967	44.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call			4,104.00000	4,284	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put			1.00000	0	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call			7.00000	7	31.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put			3,903.00000	3,723	31.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call			2.00000	2	36.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put			5,898.00000	5,718	36.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call			1.00000	1	43.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put			7,897.00000	7,717	43.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call			4,354.00000	4,534	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put			0.00000	0	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call			8.00000	8	30.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Put			3,654.00000	3,474	30.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call			2.00000	2	36.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put			5,648.00000	5,468	36.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call			1.00000	1	42.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put			7,647.00000	7,467	42.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Call			4,654.00000	4,834	36.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Call		4,504.00000	4,684	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Call		3,506.00000	3,685	35.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Put		2.00000	1	35.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Call		4,554.00000	4,734	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	0	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Call		3,555.00000	3,735	35.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Put		2.00000	1	35.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Call		4,154.00000	4,334	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Put		1.00000	0	36.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Call		7.00000	7	31.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Put		3,853.00000	3,673	31.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Call		2.00000	2	36.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Put		5,848.00000	5,668	36.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Call		1.00000	1	43.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Put		7,847.00000	7,667	43.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.69560	12.51110		17.16	126,956.00	10	858.00
£ / R On 15/03/2010 Currency Future	12.50	Call		542.00000	631	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		531.00000	435	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		467.00000	536	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		656.00000	540	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		503.00000	582	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		592.00000	486	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		589.00000	683	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		478.00000	388	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		613.00000	710	16.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		452.00000	365	16.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		719.00000	828	16.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		358.00000	282	16.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		837.00000	958	16.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		276.00000	212	16.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		807.00000	924	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		295.00000	228	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		901.00000	1,027	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		240.00000	182	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		747.00000	859	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		336.00000	263	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		691.00000	797	16.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		380.00000	302	16.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		565.00000	657	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		504.00000	411	16.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		485.00000	558	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		624.00000	513	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		522.00000	606	17.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.55	Put			561.00000	460	17.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			434.00000	497	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			723.00000	602	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			418.00000	479	17.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			757.00000	634	17.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			361.00000	413	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			900.00000	768	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			403.00000	462	17.66	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			792.00000	666	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			389.00000	445	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			827.00000	699	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			348.00000	398	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			937.00000	803	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			324.00000	370	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			1,013.00000	875	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			336.00000	384	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			975.00000	838	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			313.00000	357	18.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			1,052.00000	911	18.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			291.00000	332	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			1,130.00000	986	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			253.00000	288	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,292.00000	1,142	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			221.00000	250	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,460.00000	1,305	19.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			214.00000	242	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,503.00000	1,346	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			207.00000	234	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,546.00000	1,388	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			200.00000	226	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,589.00000	1,431	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			188.00000	211	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,677.00000	1,516	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			170.00000	192	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,809.00000	1,646	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			176.00000	198	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,765.00000	1,602	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,548.00000	1,717	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			87.00000	71	18.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			3,377.00000	3,559	25.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			16.00000	13	25.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			237.00000	268	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,375.00000	1,223	19.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			281.00000	320	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			1,170.00000	1,025	18.90	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	14.70	Call			118.00000	136	22.13	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			2,307.00000	2,141	22.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			262.00000	298	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,251.00000	1,103	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			182.00000	205	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,721.00000	1,559	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			194.00000	219	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,633.00000	1,473	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			245.00000	278	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,334.00000	1,182	19.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			272.00000	309	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,210.00000	1,063	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			302.00000	344	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			1,091.00000	949	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			229.00000	259	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,418.00000	1,264	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,034.00000	3,215	24.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			23.00000	19	24.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,060.00000	2,238	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			49.00000	42	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,149.00000	1,310	16.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			138.00000	115	16.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			138.00000	154	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			2,127.00000	1,958	21.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			65.00000	75	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			3,054.00000	2,879	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			32.00000	37	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			4,021.00000	3,841	24.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			22.00000	23	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			5,011.00000	4,828	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			2,936.00000	3,117	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			25.00000	21	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			1,965.00000	2,141	19.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			54.00000	46	19.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,075.00000	1,223	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			164.00000	128	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			128.00000	145	21.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			2,217.00000	2,049	21.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			60.00000	70	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			3,149.00000	2,974	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			31.00000	34	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			4,119.00000	3,939	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			21.00000	23	26.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			5,110.00000	4,927	26.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			2,838.00000	3,019	24.14	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	9.70	Put		27.00000	24	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		1,871.00000	2,045	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		60.00000	49	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		1,003.00000	1,137	16.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		192.00000	142	16.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		56.00000	65	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		3,245.00000	3,069	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		29.00000	32	24.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		4,218.00000	4,036	24.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		21.00000	22	26.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		5,210.00000	5,026	26.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		2,740.00000	2,921	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		29.00000	25	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		1,778.00000	1,951	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		67.00000	55	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		934.00000	1,063	16.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		223.00000	168	16.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		110.00000	126	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		2,398.00000	2,231	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		52.00000	60	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		3,341.00000	3,165	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		28.00000	31	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		4,317.00000	4,135	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		20.00000	21	27.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		5,309.00000	5,126	27.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		2,593.00000	2,774	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		32.00000	28	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		1,639.00000	1,810	18.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		78.00000	64	18.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		98.00000	113	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		2,537.00000	2,367	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		47.00000	54	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		3,486.00000	3,308	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		27.00000	29	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		4,466.00000	4,283	25.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		19.00000	20	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		5,458.00000	5,275	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		2,691.00000	2,872	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		30.00000	26	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		1,731.00000	1,904	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		70.00000	58	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		106.00000	122	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put		2,444.00000	2,276	22.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call		50.00000	58	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put		3,389.00000	3,212	23.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.85	Call			28.00000	30	25.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,367.00000	4,184	25.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			20.00000	21	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,359.00000	5,175	27.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			2,985.00000	3,166	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			24.00000	20	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,013.00000	2,190	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			51.00000	44	20.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,112.00000	1,267	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			151.00000	121	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			133.00000	149	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			2,171.00000	2,003	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			63.00000	72	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			3,101.00000	2,927	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			31.00000	35	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			4,070.00000	3,890	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			22.00000	23	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			5,060.00000	4,877	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			2,789.00000	2,970	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			28.00000	25	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			1,824.00000	1,998	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			63.00000	52	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			968.00000	1,100	16.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			207.00000	154	16.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			450.00000	516	17.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			689.00000	571	17.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			114.00000	131	22.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,353.00000	2,186	22.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			54.00000	62	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,293.00000	3,117	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			29.00000	31	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,268.00000	4,086	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			20.00000	22	27.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			5,259.00000	5,076	27.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			2,887.00000	3,068	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			26.00000	22	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			1,918.00000	2,093	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			57.00000	48	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,039.00000	1,180	16.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			177.00000	135	16.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			123.00000	140	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,262.00000	2,095	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			58.00000	67	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,197.00000	3,021	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			30.00000	33	24.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.65	Put		4,169.00000	3,988	24.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		21.00000	22	26.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		5,160.00000	4,977	26.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		2,642.00000	2,823	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		31.00000	27	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		1,685.00000	1,857	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		74.00000	61	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		869.00000	992	16.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		258.00000	196	16.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		102.00000	117	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		2,490.00000	2,322	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		49.00000	56	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		3,437.00000	3,260	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		27.00000	29	25.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		4,416.00000	4,234	25.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		19.00000	21	27.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		5,408.00000	5,225	27.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		229.00000	259	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,418.00000	1,264	19.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		3,230.00000	3,411	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		19.00000	16	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		2,253.00000	2,432	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		42.00000	37	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		1,323.00000	1,489	17.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		112.00000	93	17.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		639.00000	739	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		427.00000	343	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		155.00000	174	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,944.00000	1,778	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		75.00000	87	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,864.00000	2,691	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		37.00000	42	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,826.00000	3,647	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		23.00000	25	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		4,812.00000	4,630	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		12.00000	13	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		6,801.00000	6,617	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		5.00000	5	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		8,794.00000	8,610	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		3,083.00000	3,264	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		22.00000	18	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		2,108.00000	2,286	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		47.00000	41	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		1,192.00000	1,355	16.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		131.00000	109	16.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.45	Call			67.00000	78	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			3,006.00000	2,832	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			22.00000	24	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,961.00000	4,778	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			11.00000	12	30.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,950.00000	6,767	30.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			4.00000	5	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,943.00000	8,759	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			11.00000	12	30.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			7,050.00000	6,866	30.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			4.00000	4	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			9,043.00000	8,859	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			11.00000	12	30.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			7,100.00000	6,916	30.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			4.00000	4	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			9,093.00000	8,909	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			10.00000	11	30.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,249.00000	7,065	30.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			3.00000	4	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,242.00000	9,058	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			10.00000	11	31.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,349.00000	7,165	31.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			3.00000	4	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,342.00000	9,158	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			10.00000	10	31.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			7,399.00000	7,215	31.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			3.00000	3	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			9,392.00000	9,208	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			10.00000	10	31.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,449.00000	7,265	31.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			3.00000	3	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,442.00000	9,258	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			2,496.00000	2,676	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			35.00000	30	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			777.00000	891	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			315.00000	245	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			44.00000	50	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,583.00000	3,405	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			19.00000	20	27.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,558.00000	5,374	27.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			9.00000	10	31.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,548.00000	7,364	31.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			3.00000	3	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,542.00000	9,357	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			10.00000	11	31.06	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	19.80	Put		7,299.00000	7,115	31.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		3.00000	4	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		9,292.00000	9,108	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		11.00000	11	30.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		7,150.00000	6,966	30.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		4.00000	4	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		9,142.00000	8,958	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		3,132.00000	3,313	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		21.00000	17	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		2,156.00000	2,335	20.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		45.00000	39	20.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		1,236.00000	1,399	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		125.00000	103	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		70.00000	81	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,959.00000	2,785	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		23.00000	24	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,912.00000	4,729	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		12.00000	12	30.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		6,901.00000	6,717	30.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		4.00000	5	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,893.00000	8,709	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		3,279.00000	3,460	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		18.00000	15	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		2,301.00000	2,481	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		40.00000	35	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		1,368.00000	1,534	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		107.00000	88	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		665.00000	767	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		403.00000	322	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		78.00000	90	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,817.00000	2,644	22.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		24.00000	26	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,763.00000	4,580	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		12.00000	13	30.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		6,751.00000	6,568	30.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		5.00000	5	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		8,744.00000	8,560	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		3,328.00000	3,510	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		17.00000	14	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		2,350.00000	2,530	21.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		39.00000	34	21.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		1,412.00000	1,579	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		101.00000	84	17.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		81.00000	93	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,770.00000	2,598	22.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.20	Call		24.00000	26	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		4,713.00000	4,531	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		13.00000	13	30.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		6,701.00000	6,518	30.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		5.00000	6	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		8,694.00000	8,510	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		3,181.00000	3,362	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		20.00000	16	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		2,205.00000	2,384	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		44.00000	38	21.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,279.00000	1,444	17.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		118.00000	98	17.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		73.00000	84	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,911.00000	2,738	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		23.00000	25	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,862.00000	4,679	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		12.00000	13	30.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		6,851.00000	6,667	30.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		4.00000	5	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		8,843.00000	8,659	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		11.00000	12	30.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		7,000.00000	6,816	30.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		4.00000	5	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		8,993.00000	8,809	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		2,447.00000	2,627	22.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		36.00000	32	22.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		1,502.00000	1,671	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		91.00000	75	18.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		42.00000	49	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		3,631.00000	3,453	23.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		18.00000	19	27.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		5,607.00000	5,424	27.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		9.00000	10	31.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		7,598.00000	7,414	31.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		3.00000	3	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put		9,591.00000	9,407	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		2,399.00000	2,578	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		37.00000	33	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		1,457.00000	1,625	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		96.00000	79	17.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		41.00000	47	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		3,680.00000	3,501	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		18.00000	19	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		5,657.00000	5,473	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		9.00000	10	31.61	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 15/03/2010 Currency Future	20.15	Put		7,648.00000	7,464	31.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		3.00000	3	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		9,641.00000	9,457	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		2,545.00000	2,725	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		34.00000	29	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		1,593.00000	1,763	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		82.00000	68	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		375.00000	429	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		864.00000	733	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		45.00000	52	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		3,534.00000	3,356	23.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		19.00000	20	27.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		5,508.00000	5,324	27.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		10.00000	10	31.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		7,498.00000	7,314	31.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		3.00000	3	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		9,492.00000	9,308	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		3,476.00000	3,658	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		15.00000	12	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		91.00000	105	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		2,630.00000	2,459	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		26.00000	28	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		4,565.00000	4,382	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		13.00000	14	29.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		6,552.00000	6,369	29.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call		6.00000	6	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put		8,544.00000	8,361	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call		84.00000	97	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put		2,723.00000	2,551	22.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call		25.00000	27	25.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put		4,664.00000	4,481	25.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call		13.00000	14	30.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put		6,652.00000	6,468	30.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call		5.00000	6	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put		8,644.00000	8,460	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call		3,426.00000	3,608	26.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put		15.00000	13	26.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call		87.00000	101	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put		2,676.00000	2,505	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call		25.00000	27	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put		4,614.00000	4,432	25.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call		13.00000	14	29.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put		6,602.00000	6,418	29.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call		5.00000	6	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put		8,594.00000	8,410	32.47	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	8.95	Call			3,574.00000	3,756	26.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			13.00000	11	26.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			14.00000	15	29.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,453.00000	6,269	29.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			6.00000	7	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,445.00000	8,261	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,673.00000	3,855	26.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			12.00000	10	26.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			14.00000	16	29.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,353.00000	6,170	29.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			6.00000	7	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,345.00000	8,162	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,624.00000	3,806	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			12.00000	10	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			14.00000	15	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,403.00000	6,220	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			6.00000	7	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,395.00000	8,211	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,722.00000	3,905	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			11.00000	9	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			15.00000	16	29.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			6,304.00000	6,120	29.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			7.00000	7	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			8,295.00000	8,112	32.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			3,970.00000	4,152	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put			8.00000	6	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call			16.00000	17	28.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put			6,055.00000	5,872	28.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call			8.00000	8	32.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put			8,047.00000	7,863	32.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call			4,019.00000	4,201	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put			8.00000	5	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call			17.00000	17	28.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put			6,006.00000	5,822	28.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call			8.00000	9	32.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put			7,997.00000	7,813	32.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call			3,920.00000	4,102	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put			9.00000	7	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call			16.00000	17	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put			6,105.00000	5,921	29.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call			8.00000	8	32.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put			8,096.00000	7,913	32.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call			4,068.00000	4,251	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put			7.00000	5	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call			142.00000	158	21.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.45	Put			2,081.00000	1,913	21.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call			33.00000	38	24.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put			3,972.00000	3,792	24.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call			17.00000	18	28.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put			5,956.00000	5,772	28.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call			8.00000	9	32.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put			7,947.00000	7,763	32.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call			4,315.00000	4,498	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put			4.00000	3	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call			165.00000	186	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put			1,854.00000	1,690	20.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call			39.00000	45	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put			3,728.00000	3,550	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call			18.00000	19	28.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put			5,707.00000	5,523	28.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call			9.00000	9	31.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put			7,698.00000	7,514	31.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call			4,365.00000	4,548	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put			4.00000	3	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call			3,871.00000	4,053	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put			9.00000	7	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call			16.00000	17	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put			6,155.00000	5,971	29.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call			7.00000	8	32.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put			8,146.00000	7,963	32.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Call			4,464.00000	4,648	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Put			3.00000	2	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Call			4,663.00000	4,847	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Put			2.00000	1	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Call			4,514.00000	4,697	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Put			3.00000	2	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Call			3,525.00000	3,707	26.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Put			14.00000	11	26.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Call			4,564.00000	4,747	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Put			2.00000	2	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Call			4,167.00000	4,350	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Put			6.00000	4	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Call			151.00000	169	21.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Put			1,990.00000	1,823	21.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Call			35.00000	41	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Put			3,874.00000	3,695	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Call			17.00000	18	28.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Put			5,856.00000	5,672	28.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Call			9.00000	9	31.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Put			7,847.00000	7,663	31.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	8.40	Call		4,118.00000	4,300	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Put		7.00000	4	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Call		146.00000	163	21.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Put		2,035.00000	1,868	21.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Call		34.00000	39	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Put		3,923.00000	3,744	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Call		17.00000	18	28.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Put		5,906.00000	5,722	28.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Call		8.00000	9	32.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Put		7,897.00000	7,713	32.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.90760	12.71870		17.21	645,380.00	50	559.00
£ / R On 14/06/2010 Currency Future	12.70	Call		714.00000	796	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		696.00000	589	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		641.00000	708	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		822.00000	701	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		676.00000	751	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		758.00000	644	17.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		758.00000	844	16.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		639.00000	537	16.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		780.00000	869	16.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		612.00000	511	16.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		876.00000	975	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		508.00000	417	16.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		983.00000	1,091	16.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		414.00000	334	16.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		955.00000	1,061	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		437.00000	353	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,040.00000	1,153	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		371.00000	296	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		902.00000	1,003	16.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		483.00000	395	16.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		827.00000	921	16.59	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		558.00000	463	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		736.00000	820	16.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		667.00000	562	16.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		695.00000	773	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		726.00000	616	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		658.00000	729	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		790.00000	672	17.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		714.00000	796	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		696.00000	589	16.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		851.00000	947	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		533.00000	440	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		607.00000	671	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		888.00000	763	17.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.05	Call			591.00000	652	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			922.00000	795	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			531.00000	586	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			1,063.00000	928	17.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			575.00000	635	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			957.00000	827	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			491.00000	541	18.27	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,173.00000	1,033	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			302.00000	329	20.38	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,984.00000	1,821	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			66.00000	75	24.53	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,848.00000	4,667	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			560.00000	618	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			992.00000	860	17.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			518.00000	570	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			1,099.00000	963	18.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			504.00000	555	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,136.00000	998	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			479.00000	527	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,210.00000	1,069	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			455.00000	500	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,286.00000	1,142	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			411.00000	451	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,443.00000	1,293	19.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			364.00000	398	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,646.00000	1,490	19.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			356.00000	388	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,687.00000	1,531	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			339.00000	370	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,771.00000	1,612	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			331.00000	361	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,813.00000	1,654	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			309.00000	336	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,941.00000	1,779	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			316.00000	344	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,898.00000	1,737	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			392.00000	429	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,523.00000	1,371	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			444.00000	487	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,325.00000	1,180	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			422.00000	463	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,403.00000	1,255	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			433.00000	475	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,364.00000	1,217	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			382.00000	418	19.32	0.00	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	13.90	Put		1,564.00000	1,411	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		347.00000	379	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,729.00000	1,571	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		324.00000	353	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,855.00000	1,695	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		373.00000	408	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,604.00000	1,450	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		401.00000	440	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,483.00000	1,332	19.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		373.00000	408	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,604.00000	1,450	19.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		382.00000	418	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,564.00000	1,411	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		422.00000	463	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,403.00000	1,255	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		467.00000	513	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		1,248.00000	1,106	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		277.00000	300	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		2,158.00000	1,992	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		193.00000	211	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,825.00000	2,653	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		124.00000	134	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,756.00000	3,576	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		73.00000	82	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,704.00000	4,524	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		39.00000	45	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		5,671.00000	5,487	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		198.00000	216	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,779.00000	2,609	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		127.00000	137	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,708.00000	3,529	23.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		75.00000	84	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,656.00000	4,477	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		41.00000	46	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,622.00000	5,438	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,138.00000	4,322	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		19.00000	14	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		2,670.00000	2,855	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		51.00000	47	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		1,336.00000	1,482	16.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		217.00000	174	16.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		138.00000	149	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,519.00000	3,342	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		62.00000	70	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,944.00000	4,763	24.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.10	Call		28.00000	30	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		6,410.00000	6,223	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		20.00000	21	27.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		7,901.00000	7,713	27.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		4,578.00000	4,764	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		9.00000	6	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		3,110.00000	3,294	21.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		41.00000	36	21.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		1,696.00000	1,857	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		128.00000	100	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		168.00000	183	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		3,100.00000	2,926	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		82.00000	92	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		4,513.00000	4,334	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		33.00000	37	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,964.00000	5,780	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		22.00000	23	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		7,453.00000	7,265	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		4,824.00000	5,011	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		6.00000	4	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		3,354.00000	3,539	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		35.00000	31	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		1,911.00000	2,078	16.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		92.00000	71	16.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		189.00000	206	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,870.00000	2,698	22.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		96.00000	107	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		4,277.00000	4,099	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		38.00000	43	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,719.00000	5,536	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		23.00000	24	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		7,204.00000	7,017	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,256.00000	3,441	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		37.00000	33	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,282.00000	2,465	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		63.00000	57	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		1,413.00000	1,562	16.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		194.00000	155	16.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		803.00000	895	16.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		585.00000	487	16.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		289.00000	314	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		2,071.00000	1,906	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		180.00000	197	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,962.00000	2,789	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		117.00000	126	23.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.50	Put		3,898.00000	3,718	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		2,379.00000	2,562	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		60.00000	54	18.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		1,492.00000	1,645	16.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		173.00000	137	16.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		122.00000	131	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,803.00000	3,624	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		71.00000	79	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,752.00000	4,572	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		3,403.00000	3,588	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		34.00000	30	22.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		2,427.00000	2,611	18.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		58.00000	53	18.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		1,532.00000	1,686	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		163.00000	129	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		64.00000	72	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,896.00000	4,715	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		259.00000	281	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		2,290.00000	2,123	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		161.00000	175	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		3,192.00000	3,017	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		105.00000	114	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		4,136.00000	3,956	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		57.00000	64	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		5,088.00000	4,907	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		229.00000	250	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		2,510.00000	2,343	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		144.00000	156	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		3,425.00000	3,249	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		90.00000	101	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		4,371.00000	4,193	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		49.00000	55	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		5,330.00000	5,148	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		3,012.00000	3,196	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		43.00000	39	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		2,044.00000	2,223	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		75.00000	65	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		1,227.00000	1,365	15.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		259.00000	207	15.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		203.00000	221	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,734.00000	2,564	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		130.00000	140	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		3,661.00000	3,482	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		77.00000	87	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		4,609.00000	4,429	24.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.25	Call			42.00000	47	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			5,573.00000	5,390	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			2,865.00000	3,050	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			46.00000	43	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,131.00000	1,252	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			312.00000	244	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			2,816.00000	3,001	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			48.00000	44	20.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,867.00000	2,033	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			99.00000	76	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,100.00000	1,218	15.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			331.00000	261	15.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			624.00000	689	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			855.00000	731	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			185.00000	201	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,916.00000	2,744	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			119.00000	128	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,850.00000	3,671	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			68.00000	77	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,800.00000	4,619	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			37.00000	42	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,768.00000	5,584	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			2,719.00000	2,903	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			50.00000	46	20.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			1,781.00000	1,945	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			113.00000	87	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			176.00000	192	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			3,008.00000	2,834	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			114.00000	123	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,946.00000	3,766	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			35.00000	40	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,866.00000	5,682	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			2,621.00000	2,806	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			53.00000	48	19.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			110.00000	118	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			4,041.00000	3,861	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			61.00000	68	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,992.00000	4,811	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			2,914.00000	3,099	20.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			45.00000	41	20.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			1,955.00000	2,126	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			86.00000	69	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,162.00000	1,289	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			294.00000	231	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,061.00000	3,245	21.51	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	9.70	Put			42.00000	38	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,089.00000	2,271	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			70.00000	64	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,261.00000	1,403	15.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			242.00000	196	15.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			208.00000	227	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,689.00000	2,519	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			132.00000	143	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,614.00000	3,435	23.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			80.00000	89	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,561.00000	4,382	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			43.00000	49	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,524.00000	5,341	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,089.00000	2,271	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			70.00000	64	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,261.00000	1,403	15.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			242.00000	196	15.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			208.00000	227	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,689.00000	2,519	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			2,768.00000	2,952	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			49.00000	45	20.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			1,824.00000	1,989	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			105.00000	81	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,070.00000	1,185	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			351.00000	278	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			36.00000	41	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,817.00000	5,633	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			1,739.00000	1,901	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			120.00000	93	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,011.00000	1,122	16.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			392.00000	314	16.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			172.00000	188	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			3,054.00000	2,880	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			112.00000	121	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,993.00000	3,813	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			34.00000	38	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,915.00000	5,731	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,207.00000	3,392	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			38.00000	34	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,233.00000	2,416	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			65.00000	59	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,374.00000	1,522	16.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			205.00000	164	16.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			223.00000	244	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,554.00000	2,387	21.65	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	16.05	Call			141.00000	153	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,472.00000	3,295	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			87.00000	98	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,419.00000	4,240	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			47.00000	54	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,379.00000	5,196	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			25.00000	27	25.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,856.00000	6,669	25.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			12.00000	13	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,843.00000	8,656	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,137.00000	2,320	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			68.00000	62	17.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,298.00000	1,442	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			230.00000	185	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			25.00000	26	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,956.00000	6,768	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			11.00000	13	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,943.00000	8,755	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			24.00000	25	26.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			7,055.00000	6,868	26.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			11.00000	12	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			9,042.00000	8,854	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			2,963.00000	3,148	21.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			44.00000	40	21.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			1,999.00000	2,175	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			81.00000	67	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,194.00000	1,326	15.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			276.00000	219	15.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			157.00000	171	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			3,239.00000	3,063	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			55.00000	62	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			5,137.00000	4,955	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			24.00000	25	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			7,105.00000	6,917	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			10.00000	12	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			9,092.00000	8,904	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,867.00000	2,033	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			99.00000	76	16.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,100.00000	1,218	15.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			331.00000	261	15.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			624.00000	689	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			855.00000	731	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			147.00000	160	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,379.00000	3,202	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			50.00000	57	24.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.95	Put			5,282.00000	5,099	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			23.00000	24	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			7,254.00000	7,066	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			9.00000	11	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			9,241.00000	9,053	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			147.00000	160	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,379.00000	3,202	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			23.00000	24	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			7,304.00000	7,116	26.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			9.00000	10	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			9,290.00000	9,103	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			135.00000	146	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,566.00000	3,389	23.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			45.00000	50	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			5,476.00000	5,293	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			8.00000	9	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			9,440.00000	9,252	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			2,573.00000	2,757	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			54.00000	49	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			1,655.00000	1,814	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			136.00000	106	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			546.00000	602	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			1,027.00000	894	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			22.00000	23	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			7,503.00000	7,315	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			8.00000	9	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			9,489.00000	9,301	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			2,476.00000	2,659	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			57.00000	52	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			1,572.00000	1,728	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			154.00000	121	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			21.00000	22	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			7,603.00000	7,415	27.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			8.00000	9	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			9,589.00000	9,401	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			2,524.00000	2,708	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			55.00000	51	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			1,613.00000	1,771	16.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			145.00000	113	16.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			928.00000	1,032	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			460.00000	374	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			21.00000	22	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			7,553.00000	7,365	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			8.00000	9	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			9,539.00000	9,351	27.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.10	Call			46.00000	52	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			5,427.00000	5,244	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			22.00000	23	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,403.00000	7,216	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			9.00000	10	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,390.00000	9,202	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			151.00000	163	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			3,332.00000	3,156	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			52.00000	59	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			5,233.00000	5,051	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			10.00000	11	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			9,191.00000	9,003	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			3,305.00000	3,490	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			36.00000	32	22.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			2,330.00000	2,513	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			61.00000	56	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			1,452.00000	1,603	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			183.00000	146	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			26.00000	27	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			6,757.00000	6,570	25.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			13.00000	14	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			8,744.00000	8,557	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			26.00000	28	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			6,707.00000	6,520	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			13.00000	15	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			8,694.00000	8,507	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			3,158.00000	3,343	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			40.00000	35	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			2,185.00000	2,368	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			66.00000	60	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			25.00000	26	25.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			6,906.00000	6,719	25.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			12.00000	13	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			8,893.00000	8,705	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			165.00000	179	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			3,146.00000	2,971	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			59.00000	66	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			5,040.00000	4,859	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			24.00000	26	26.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			7,006.00000	6,818	26.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			11.00000	12	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			8,992.00000	8,805	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			154.00000	167	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			3,285.00000	3,110	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			54.00000	60	24.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.85	Put			5,185.00000	5,003	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			23.00000	25	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			7,155.00000	6,967	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			10.00000	11	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			9,141.00000	8,954	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			21.00000	22	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			7,652.00000	7,464	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			7.00000	8	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			9,639.00000	9,451	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			22.00000	23	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			7,354.00000	7,166	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			9.00000	10	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			9,340.00000	9,152	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			3,501.00000	3,686	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			32.00000	29	23.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			27.00000	29	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,558.00000	6,371	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			14.00000	16	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,546.00000	8,358	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			26.00000	28	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			6,658.00000	6,470	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			13.00000	15	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			8,645.00000	8,457	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,452.00000	3,637	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			33.00000	29	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			27.00000	28	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,608.00000	6,421	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			14.00000	15	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			8,595.00000	8,408	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			3,599.00000	3,784	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			30.00000	27	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			213.00000	233	21.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,644.00000	2,475	21.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			28.00000	30	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			6,459.00000	6,272	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			15.00000	17	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			8,446.00000	8,259	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			3,697.00000	3,883	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			28.00000	25	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			29.00000	31	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			6,360.00000	6,173	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			16.00000	18	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			8,347.00000	8,160	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			3,648.00000	3,834	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			29.00000	26	23.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.10	Call		218.00000	238	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put		2,599.00000	2,431	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call		85.00000	95	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put		4,466.00000	4,287	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call		16.00000	17	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put		8,397.00000	8,210	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call		3,746.00000	3,932	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put		27.00000	24	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call		29.00000	31	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put		6,310.00000	6,123	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call		17.00000	18	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put		8,298.00000	8,111	27.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call		3,992.00000	4,176	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put		23.00000	18	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call		31.00000	35	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put		6,063.00000	5,877	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call		19.00000	20	27.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put		8,050.00000	7,863	27.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call		4,041.00000	4,224	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put		23.00000	17	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call		265.00000	287	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put		2,246.00000	2,079	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call		108.00000	116	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put		4,089.00000	3,908	24.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call		32.00000	36	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put		6,013.00000	5,828	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call		20.00000	20	27.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put		8,001.00000	7,813	27.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call		3,943.00000	4,127	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put		24.00000	20	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call		252.00000	275	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put		2,334.00000	2,167	21.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call		101.00000	111	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put		4,183.00000	4,004	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call		31.00000	34	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put		6,112.00000	5,926	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call		19.00000	20	27.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put		8,100.00000	7,912	27.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call		4,333.00000	4,518	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put		14.00000	10	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call		21.00000	22	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put		7,702.00000	7,514	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call		4,381.00000	4,567	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put		13.00000	9	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call		4,090.00000	4,273	24.57	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 14/06/2010 Currency Future	8.65	Put		21.00000	15	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call		271.00000	293	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put		2,202.00000	2,036	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call		20.00000	21	27.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put		7,951.00000	7,763	27.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call		3,894.00000	4,079	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put		25.00000	21	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call		246.00000	269	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put		2,377.00000	2,211	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call		98.00000	109	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put		4,230.00000	4,051	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call		30.00000	33	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put		6,162.00000	5,975	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Call		18.00000	20	27.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put		8,149.00000	7,962	27.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Call		4,479.00000	4,665	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Put		11.00000	8	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Call		4,676.00000	4,863	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Put		7.00000	5	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Call		4,528.00000	4,715	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Put		10.00000	7	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Call		3,550.00000	3,735	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Put		31.00000	28	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Call		4,187.00000	4,371	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Put		18.00000	13	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Call		283.00000	307	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Put		2,114.00000	1,949	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Call		20.00000	21	27.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Put		7,852.00000	7,663	27.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.43460	11.30960		16.84	445,949.40	39	36,001.00
€ / R On 14/12/2009 Currency Future	11.30	Call		292.00000	356	17.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		282.00000	221	17.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		376.00000	450	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		216.00000	165	17.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		407.00000	484	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		197.00000	149	17.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		439.00000	519	17.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		179.00000	134	17.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		507.00000	592	17.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		147.00000	108	17.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		472.00000	555	17.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		162.00000	120	17.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		347.00000	417	17.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		237.00000	183	17.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.35	Call			271.00000	327	16.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			312.00000	243	16.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			319.00000	386	17.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			259.00000	201	17.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			78.00000	89	19.95	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put			968.00000	854	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			5.00000	5	29.09	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,295.00000	3,171	29.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			252.00000	300	16.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			343.00000	265	16.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			51.00000	58	21.19	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,242.00000	1,123	21.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			217.00000	254	17.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			408.00000	320	17.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			161.00000	188	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			552.00000	453	17.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			187.00000	219	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			478.00000	384	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			150.00000	174	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			590.00000	490	18.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			139.00000	161	18.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			630.00000	527	18.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			174.00000	203	17.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			514.00000	418	17.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			120.00000	139	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			710.00000	604	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			234.00000	274	16.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			375.00000	289	16.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			129.00000	150	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			670.00000	565	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			202.00000	236	17.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			442.00000	351	17.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			104.00000	119	19.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			794.00000	685	19.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			96.00000	111	19.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			837.00000	726	19.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			90.00000	103	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			880.00000	768	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			112.00000	129	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			752.00000	644	18.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			83.00000	96	19.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			924.00000	811	19.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			72.00000	83	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,013.00000	898	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			48.00000	54	21.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.55	Put			1,288.00000	1,169	21.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			55.00000	62	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,195.00000	1,078	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			59.00000	67	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,149.00000	1,032	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			42.00000	47	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,382.00000	1,263	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			39.00000	44	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,430.00000	1,310	22.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			37.00000	41	22.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,477.00000	1,357	22.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			35.00000	39	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,525.00000	1,404	22.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			27.00000	30	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,718.00000	1,595	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			21.00000	24	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,912.00000	1,789	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			17.00000	19	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,107.00000	1,984	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			19.00000	21	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,010.00000	1,887	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			18.00000	20	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,058.00000	1,935	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			18.00000	20	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,058.00000	1,935	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			13.00000	14	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,353.00000	2,229	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			12.00000	13	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,403.00000	2,279	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			14.00000	15	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,304.00000	2,180	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			14.00000	16	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,255.00000	2,131	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			15.00000	17	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,206.00000	2,082	25.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			14.00000	16	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,255.00000	2,131	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			16.00000	18	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,156.00000	2,033	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			10.00000	11	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,551.00000	2,427	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			20.00000	22	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			1,961.00000	1,838	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			4.00000	4	29.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			3,545.00000	3,419	29.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.75	Call			11.00000	12	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,452.00000	2,328	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			9.00000	10	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,650.00000	2,525	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			8.00000	9	27.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,749.00000	2,624	27.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			8.00000	8	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			2,848.00000	2,723	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			7.00000	7	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			2,947.00000	2,823	27.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			19.00000	21	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,010.00000	1,887	24.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			17.00000	19	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,107.00000	1,984	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			11.00000	12	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,501.00000	2,377	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			10.00000	11	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,600.00000	2,476	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			9.00000	9	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,699.00000	2,575	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			26.00000	28	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,766.00000	1,644	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			23.00000	25	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,863.00000	1,741	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			13.00000	14	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,353.00000	2,229	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			23.00000	25	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			1,863.00000	1,741	23.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			10.00000	11	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,551.00000	2,427	26.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			24.00000	27	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,814.00000	1,692	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			11.00000	12	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,501.00000	2,377	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			10.00000	11	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,600.00000	2,476	26.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			8.00000	8	27.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			2,798.00000	2,674	27.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			8.00000	9	27.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			2,749.00000	2,624	27.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			29.00000	32	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,669.00000	1,547	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			31.00000	34	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,621.00000	1,499	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			24.00000	27	23.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Put			1,814.00000	1,692	23.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			14.00000	15	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,304.00000	2,180	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			31.00000	34	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,621.00000	1,499	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			33.00000	36	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,573.00000	1,452	22.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			26.00000	28	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,766.00000	1,644	23.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			45.00000	51	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,335.00000	1,216	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			63.00000	72	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,103.00000	987	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			42.00000	47	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,382.00000	1,263	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			68.00000	77	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,058.00000	942	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			59.00000	67	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,149.00000	1,032	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			45.00000	51	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,335.00000	1,216	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			736.00000	837	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			76.00000	52	18.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			5.00000	5	29.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,345.00000	3,220	29.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			906.00000	1,015	18.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			47.00000	31	18.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			4.00000	4	29.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,445.00000	3,320	29.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,769.00000	1,892	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			10.00000	7	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			2.00000	2	32.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,243.00000	4,118	32.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			1.00000	1	37.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,741.00000	5,616	37.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	42.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,241.00000	7,116	42.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,066.00000	2,189	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			6.00000	5	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			655.00000	752	17.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			96.00000	67	17.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			3.00000	3	31.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,943.00000	3,818	31.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			1.00000	1	36.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,441.00000	5,316	36.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	1	41.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,941.00000	6,816	41.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			78.00000	89	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			968.00000	854	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,215.00000	2,338	26.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			5.00000	4	26.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			777.00000	881	18.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			68.00000	46	18.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			3.00000	3	30.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,794.00000	3,669	30.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			1.00000	1	35.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,292.00000	5,167	35.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	1	40.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,791.00000	6,666	40.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,510.00000	3,635	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			0.00000	0	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,513.00000	2,637	28.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			3.00000	2	28.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,524.00000	1,645	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			14.00000	11	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			617.00000	711	17.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			107.00000	76	17.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			4.00000	4	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,495.00000	3,370	29.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			2.00000	2	33.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,492.00000	4,367	33.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,610.00000	3,735	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,612.00000	2,736	29.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			3.00000	2	29.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,622.00000	1,744	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			12.00000	9	23.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			695.00000	794	17.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			86.00000	59	17.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			5.00000	5	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,395.00000	3,270	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			2.00000	2	32.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,393.00000	4,267	32.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,660.00000	3,785	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,662.00000	2,786	29.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			2.00000	2	29.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,671.00000	1,793	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			11.00000	8	23.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			2.00000	2	32.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.65	Put		4,343.00000	4,218	32.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,410.00000	3,535	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		0.00000	0	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,413.00000	2,537	28.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		4.00000	3	28.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,426.00000	1,547	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		17.00000	12	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		542.00000	631	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		133.00000	96	17.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		4.00000	4	30.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,594.00000	3,469	30.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		2.00000	2	33.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,592.00000	4,467	33.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,310.00000	3,435	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		0.00000	0	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,314.00000	2,438	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		4.00000	3	27.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,329.00000	1,449	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		19.00000	15	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		4.00000	4	30.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,694.00000	3,569	30.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		2.00000	2	33.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,692.00000	4,567	33.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,210.00000	3,335	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		1.00000	0	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,232.00000	1,352	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		23.00000	17	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		2.00000	2	34.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,792.00000	4,667	34.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,260.00000	3,385	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		1.00000	0	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		2,264.00000	2,388	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		5.00000	3	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,281.00000	1,400	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		21.00000	16	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		4.00000	3	30.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,744.00000	3,619	30.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		2.00000	2	33.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,742.00000	4,617	33.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,460.00000	3,585	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,463.00000	2,587	28.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		3.00000	2	28.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,475.00000	1,596	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		15.00000	11	22.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.85	Call			579.00000	670	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			119.00000	86	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			2.00000	2	33.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,542.00000	4,417	33.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,560.00000	3,685	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			0.00000	0	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,562.00000	2,687	28.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			3.00000	2	28.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,573.00000	1,694	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			13.00000	10	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			2.00000	2	32.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,442.00000	4,317	32.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,710.00000	3,835	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,712.00000	2,836	29.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			2.00000	2	29.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,720.00000	1,842	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			10.00000	8	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			2.00000	2	32.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,293.00000	4,168	32.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,710.00000	3,835	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,810.00000	3,935	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,812.00000	2,936	30.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			2.00000	1	30.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,819.00000	1,941	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			9.00000	7	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			863.00000	970	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			53.00000	35	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			6.00000	6	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,196.00000	3,071	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			3.00000	2	32.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,193.00000	4,068	32.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,010.00000	4,135	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,011.00000	3,135	30.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			1.00000	1	30.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,016.00000	2,140	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			7.00000	5	25.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,041.00000	1,158	19.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			32.00000	24	19.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			7.00000	7	28.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,997.00000	2,872	28.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			3.00000	3	31.49	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	15.30	Put			3,993.00000	3,868	31.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,110.00000	4,235	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,111.00000	3,235	30.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			1.00000	0	30.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,115.00000	2,239	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			6.00000	4	26.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,136.00000	1,255	19.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			27.00000	20	19.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			7.00000	8	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,898.00000	2,773	27.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			3.00000	3	31.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,894.00000	3,768	31.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			1.00000	1	37.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,891.00000	5,766	37.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	44.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,891.00000	7,766	44.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			1.00000	1	37.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			5,991.00000	5,866	37.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	45.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			7,991.00000	7,866	45.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,910.00000	4,035	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,911.00000	3,036	30.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			2.00000	1	30.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,917.00000	2,040	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			8.00000	6	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			951.00000	1,063	18.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			41.00000	28	18.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			3.00000	3	31.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,093.00000	3,968	31.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			1.00000	1	38.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,091.00000	5,966	38.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	1	45.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,091.00000	7,966	45.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			1.00000	1	38.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,191.00000	6,066	38.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			0.00000	1	45.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,191.00000	8,066	45.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			1.00000	1	39.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,341.00000	6,216	39.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			0.00000	0	45.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,341.00000	8,216	45.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			1.00000	1	39.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,441.00000	6,316	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	19.75	Call			0.00000	0	45.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,441.00000	8,316	45.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	1	40.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,591.00000	6,466	40.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	45.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,591.00000	8,466	45.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	1	39.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,541.00000	6,416	39.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	45.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,541.00000	8,416	45.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			1.00000	1	38.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,291.00000	6,166	38.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			0.00000	0	45.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,291.00000	8,166	45.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			4,060.00000	4,185	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			3,061.00000	3,185	30.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			1.00000	1	30.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			1,089.00000	1,206	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			29.00000	22	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			1.00000	1	37.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			5,941.00000	5,816	37.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	1	45.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			7,941.00000	7,816	45.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,960.00000	4,085	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,961.00000	3,085	30.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			2.00000	1	30.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			1,967.00000	2,090	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			7.00000	5	25.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			996.00000	1,110	18.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			36.00000	26	18.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			3.00000	3	31.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,043.00000	3,918	31.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			1.00000	1	37.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,041.00000	5,916	37.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	45.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,041.00000	7,916	45.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,860.00000	3,985	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,861.00000	2,986	30.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			2.00000	1	30.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,868.00000	1,991	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			8.00000	6	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			3.00000	3	32.01	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	15.45	Put			4,143.00000	4,018	32.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			1.00000	1	38.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,141.00000	6,016	38.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			0.00000	1	45.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,141.00000	8,016	45.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			1.00000	1	39.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,491.00000	6,366	39.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	45.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,491.00000	8,366	45.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			1.00000	1	39.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,391.00000	6,266	39.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	45.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,391.00000	8,266	45.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			4,210.00000	4,335	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			1.00000	1	37.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			5,791.00000	5,666	37.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	44.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			7,791.00000	7,666	44.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			4,160.00000	4,285	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			3,160.00000	3,285	30.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			1.00000	0	30.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			2,165.00000	2,288	26.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			5.00000	4	26.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			1,184.00000	1,303	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			25.00000	18	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			3.00000	3	30.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			3,844.00000	3,719	30.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			1.00000	1	37.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put			5,841.00000	5,716	37.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	44.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put			7,841.00000	7,716	44.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call			4,260.00000	4,385	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put			0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	44.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put			7,741.00000	7,616	44.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call			4,310.00000	4,435	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put			0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call			1.00000	1	36.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put			5,691.00000	5,566	36.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	44.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put			7,691.00000	7,566	44.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call			4,360.00000	4,485	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put			0.00000	0	30.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.95	Call		3,360.00000	3,485	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		0.00000	0	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,363.00000	2,487	27.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		4.00000	3	27.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call		1,377.00000	1,498	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		18.00000	13	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		4.00000	4	30.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,644.00000	3,519	30.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		1.00000	1	36.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,641.00000	5,516	36.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		1.00000	1	43.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,641.00000	7,516	43.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.62790	11.49960		16.88	0.00	0	3,017.00
€ / R On 15/03/2010 Currency Future	11.50	Call		490.00000	546	16.79	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put		491.00000	418	16.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		561.00000	624	16.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		412.00000	346	16.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		587.00000	652	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		387.00000	324	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		613.00000	681	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		363.00000	303	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		668.00000	740	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		318.00000	262	16.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		640.00000	710	16.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		340.00000	282	16.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		697.00000	772	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		297.00000	244	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		537.00000	597	16.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		437.00000	369	16.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		513.00000	571	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		463.00000	393	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		471.00000	522	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		521.00000	444	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		452.00000	498	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		552.00000	470	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		417.00000	459	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		617.00000	531	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		370.00000	407	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		720.00000	629	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		385.00000	423	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		685.00000	595	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		355.00000	391	17.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		756.00000	663	17.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		342.00000	375	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		792.00000	697	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	12.00	Call			328.00000	360	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			829.00000	732	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			304.00000	333	18.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			904.00000	805	18.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			209.00000	227	19.72	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,309.00000	1,199	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			757.00000	837	16.31	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			258.00000	209	16.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			316.00000	346	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			866.00000	768	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			417.00000	459	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			617.00000	531	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			401.00000	441	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			651.00000	563	17.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			292.00000	320	18.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			943.00000	842	18.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			281.00000	308	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			982.00000	880	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			271.00000	296	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,021.00000	918	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,260.00000	3,387	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			11.00000	9	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,276.00000	2,402	21.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			27.00000	24	21.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,331.00000	1,446	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			82.00000	68	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			134.00000	144	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,884.00000	1,766	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			61.00000	67	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,812.00000	2,689	23.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			27.00000	29	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,778.00000	3,651	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			16.00000	16	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,766.00000	4,638	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,310.00000	3,436	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			10.00000	8	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,325.00000	2,450	21.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			26.00000	23	21.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,376.00000	1,492	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			77.00000	64	17.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			138.00000	149	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,839.00000	1,721	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			64.00000	69	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,764.00000	2,642	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			28.00000	31	24.39	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 15/03/2010 Currency Future	15.20	Put			3,729.00000	3,603	24.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			16.00000	17	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,716.00000	4,589	26.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,408.00000	3,535	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			9.00000	7	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,423.00000	2,549	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			24.00000	21	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,468.00000	1,585	17.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			68.00000	57	17.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			148.00000	159	21.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,748.00000	1,631	21.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			69.00000	76	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,670.00000	2,548	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			31.00000	33	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,631.00000	3,505	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			17.00000	17	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,617.00000	4,490	25.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,458.00000	3,585	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			8.00000	7	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,472.00000	2,598	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			23.00000	20	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,514.00000	1,632	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			64.00000	54	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			727.00000	804	16.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			277.00000	226	16.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			153.00000	164	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,703.00000	1,586	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			72.00000	79	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,623.00000	2,501	23.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			32.00000	34	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,582.00000	3,457	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			17.00000	18	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,568.00000	4,440	25.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,359.00000	3,486	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			9.00000	8	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,374.00000	2,500	21.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			25.00000	22	21.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,422.00000	1,539	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			72.00000	61	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			143.00000	154	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,793.00000	1,676	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			67.00000	72	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,717.00000	2,595	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			29.00000	32	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,680.00000	3,554	24.33	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	16.15	Call		16.00000	17	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,667.00000	4,539	26.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,607.00000	3,734	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		7.00000	6	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,619.00000	2,745	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		20.00000	17	23.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,653.00000	1,773	18.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		54.00000	46	18.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		821.00000	905	16.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		221.00000	177	16.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		169.00000	182	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,569.00000	1,455	20.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		82.00000	89	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,482.00000	2,362	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		36.00000	39	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,436.00000	3,311	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		18.00000	19	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,419.00000	4,291	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,706.00000	3,833	27.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		6.00000	5	27.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,718.00000	2,844	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		18.00000	16	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,747.00000	1,869	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		48.00000	41	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		888.00000	977	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		188.00000	149	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		181.00000	196	20.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,481.00000	1,368	20.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		89.00000	97	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,390.00000	2,269	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		39.00000	42	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,339.00000	3,214	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		19.00000	20	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,320.00000	4,192	25.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,656.00000	3,783	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		7.00000	5	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,669.00000	2,794	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		19.00000	17	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,700.00000	1,821	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		51.00000	43	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		854.00000	941	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		204.00000	163	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		175.00000	189	20.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,525.00000	1,411	20.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		86.00000	93	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 15/03/2010 Currency Future	13.85	Put		2,436.00000	2,315	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		37.00000	41	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,388.00000	3,263	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		19.00000	20	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,369.00000	4,242	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,507.00000	3,634	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		8.00000	7	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,521.00000	2,647	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		22.00000	19	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,560.00000	1,679	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		61.00000	51	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		158.00000	170	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,658.00000	1,542	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		75.00000	82	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,576.00000	2,454	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		33.00000	36	24.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,534.00000	3,408	24.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		18.00000	18	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,518.00000	4,390	25.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,557.00000	3,684	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		7.00000	6	26.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,570.00000	2,696	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		21.00000	18	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,607.00000	1,726	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		57.00000	48	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		789.00000	871	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		239.00000	193	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		163.00000	176	20.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,614.00000	1,498	20.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		79.00000	86	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,529.00000	2,408	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		35.00000	37	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,485.00000	3,359	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		18.00000	19	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,468.00000	4,341	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,755.00000	3,883	27.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		6.00000	5	27.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,767.00000	2,893	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		17.00000	15	23.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,795.00000	1,916	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		45.00000	38	19.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		923.00000	1,014	16.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		173.00000	136	16.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		187.00000	203	20.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,438.00000	1,325	20.14	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	13.75	Call			93.00000	102	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,343.00000	2,224	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			41.00000	44	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,291.00000	3,166	23.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			20.00000	21	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,270.00000	4,143	25.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,805.00000	3,932	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			5.00000	5	27.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,816.00000	2,942	24.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			17.00000	15	24.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,842.00000	1,964	19.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			42.00000	36	19.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			959.00000	1,052	16.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			159.00000	124	16.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			194.00000	211	20.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,395.00000	1,283	20.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			97.00000	106	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,297.00000	2,178	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			42.00000	46	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,243.00000	3,118	23.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			20.00000	21	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,221.00000	4,093	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			4,004.00000	4,131	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			4.00000	3	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			3,014.00000	3,140	24.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			14.00000	12	24.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			2,033.00000	2,157	20.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			33.00000	30	20.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,109.00000	1,219	16.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			110.00000	91	16.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			224.00000	244	19.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,225.00000	1,116	19.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			115.00000	123	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,115.00000	1,995	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			50.00000	54	23.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,050.00000	2,926	23.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			22.00000	24	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			4,023.00000	3,896	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,153.00000	4,280	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			3.00000	2	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,161.00000	3,288	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			12.00000	10	25.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,179.00000	2,304	20.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			29.00000	26	20.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,241.00000	1,354	16.88	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	10.35	Put		92.00000	77	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		251.00000	274	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,101.00000	996	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		126.00000	135	21.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		1,976.00000	1,857	21.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		56.00000	61	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,907.00000	2,783	23.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		25.00000	27	24.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,876.00000	3,749	24.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		10.00000	11	28.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,861.00000	5,733	28.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		5.00000	5	32.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,855.00000	7,727	32.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		10.00000	10	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		6,010.00000	5,882	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		5.00000	5	32.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		8,005.00000	7,877	32.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,904.00000	4,032	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		5.00000	4	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,915.00000	3,041	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		15.00000	13	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,937.00000	2,060	19.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		38.00000	32	19.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,032.00000	1,130	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		133.00000	102	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		106.00000	115	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,206.00000	2,087	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		21.00000	22	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,122.00000	3,994	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		10.00000	10	29.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,110.00000	5,982	29.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		4.00000	5	32.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,105.00000	7,977	32.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		9.00000	9	29.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,209.00000	6,081	29.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		4.00000	4	32.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,204.00000	8,076	32.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,656.00000	3,783	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		7.00000	5	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		9.00000	9	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,359.00000	6,231	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		4.00000	4	32.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,354.00000	8,226	32.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		8.00000	8	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,459.00000	6,330	29.83	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	19.95	Call		3.00000	3	32.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,454.00000	8,326	32.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		8.00000	8	30.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,608.00000	6,480	30.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		3.00000	3	32.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,603.00000	8,475	32.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		8.00000	8	29.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,558.00000	6,430	29.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		3.00000	3	32.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,553.00000	8,425	32.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		9.00000	9	29.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,309.00000	6,181	29.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		4.00000	4	32.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,304.00000	8,176	32.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,053.00000	4,181	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		4.00000	3	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,063.00000	3,189	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		13.00000	11	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,082.00000	2,206	20.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		32.00000	28	20.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,153.00000	1,264	16.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		103.00000	86	16.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		118.00000	126	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,069.00000	1,949	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		23.00000	25	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		3,974.00000	3,847	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		10.00000	10	28.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,960.00000	5,832	28.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		5.00000	5	32.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,955.00000	7,827	32.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,103.00000	4,230	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		3.00000	2	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,112.00000	3,238	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		13.00000	11	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,130.00000	2,255	20.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		31.00000	27	20.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,197.00000	1,309	16.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		98.00000	81	16.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		122.00000	131	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,022.00000	1,903	21.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		24.00000	26	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,925.00000	3,798	24.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		10.00000	10	28.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		5,911.00000	5,783	28.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		5.00000	5	32.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.40	Put			7,905.00000	7,777	32.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			3,954.00000	4,081	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			4.00000	4	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			2,964.00000	3,090	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			15.00000	13	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			1,985.00000	2,109	19.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			36.00000	31	19.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			1,071.00000	1,175	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			121.00000	97	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			110.00000	119	22.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,161.00000	2,041	22.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			22.00000	23	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,072.00000	3,945	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			10.00000	10	29.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,060.00000	5,932	29.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			4.00000	5	32.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			8,055.00000	7,927	32.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			9.00000	9	29.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,259.00000	6,131	29.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			4.00000	4	32.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,254.00000	8,126	32.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			8.00000	8	29.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,508.00000	6,380	29.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			3.00000	3	32.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,504.00000	8,375	32.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			8.00000	9	29.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,409.00000	6,281	29.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			3.00000	4	32.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,404.00000	8,276	32.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,855.00000	3,982	28.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			5.00000	4	28.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,866.00000	2,992	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			16.00000	14	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,890.00000	2,012	19.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			40.00000	34	19.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			995.00000	1,091	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			146.00000	113	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			434.00000	478	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			585.00000	500	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			101.00000	111	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,252.00000	2,133	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			21.00000	22	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,171.00000	4,044	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			9.00000	10	29.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,160.00000	6,032	29.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.65	Call		4.00000	4	32.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,155.00000	8,026	32.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		4,252.00000	4,380	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		2.00000	2	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		11.00000	11	28.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		5,761.00000	5,633	28.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		5.00000	5	31.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		7,755.00000	7,627	31.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		4,202.00000	4,330	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		3.00000	2	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		3,211.00000	3,337	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		11.00000	9	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		2,228.00000	2,353	21.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		28.00000	25	21.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		1,286.00000	1,400	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		87.00000	72	17.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		130.00000	139	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		1,930.00000	1,811	21.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		26.00000	28	24.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		3,827.00000	3,700	24.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		11.00000	11	28.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		5,811.00000	5,683	28.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		5.00000	5	32.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		7,805.00000	7,677	32.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,351.00000	4,479	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		2.00000	1	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		11.00000	11	28.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,662.00000	5,533	28.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		5.00000	5	31.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,656.00000	7,527	31.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Call		4,302.00000	4,429	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Put		2.00000	1	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Call		11.00000	11	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Put		5,711.00000	5,583	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Call		5.00000	5	31.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Put		7,705.00000	7,577	31.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Call		4,401.00000	4,529	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Put		2.00000	1	28.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Call		11.00000	12	28.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Put		5,612.00000	5,484	28.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Call		5.00000	5	31.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Put		7,606.00000	7,477	31.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.81920	11.68590		16.87	35,457.60	3	808.00
€ / R On 14/06/2010 Currency Future	11.70	Call		636.00000	686	16.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put		650.00000	567	16.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	11.55	Call			702.00000	758	16.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put			566.00000	489	16.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call			749.00000	809	16.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put			513.00000	440	16.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call			774.00000	836	16.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put			488.00000	417	16.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call			799.00000	863	16.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put			463.00000	394	16.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Call			825.00000	892	16.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Put			439.00000	372	16.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call			679.00000	733	16.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put			593.00000	514	16.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call			725.00000	783	16.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put			539.00000	464	16.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call			565.00000	604	17.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			779.00000	685	17.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call			532.00000	569	17.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put			846.00000	750	17.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			502.00000	536	17.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			916.00000	817	17.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call			4,195.00000	4,326	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put			9.00000	7	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call			3,210.00000	3,340	22.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put			24.00000	21	22.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call			2,231.00000	2,360	17.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put			45.00000	41	17.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call			1,347.00000	1,453	15.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put			162.00000	133	15.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call			242.00000	253	20.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put			2,056.00000	1,934	20.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call			101.00000	104	24.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put			3,916.00000	3,785	24.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call			39.00000	39	26.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put			5,853.00000	5,720	26.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call			13.00000	13	27.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put			7,827.00000	7,694	27.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call			4,244.00000	4,375	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put			8.00000	6	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call			3,259.00000	3,390	22.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put			23.00000	20	22.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call			2,280.00000	2,409	18.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put			44.00000	40	18.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call			1,387.00000	1,494	15.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put			152.00000	125	15.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call			247.00000	259	20.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	13.45	Put			2,011.00000	1,890	20.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call			103.00000	106	24.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put			3,867.00000	3,737	24.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call			40.00000	40	26.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put			5,804.00000	5,671	26.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call			13.00000	14	27.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put			7,777.00000	7,644	27.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call			4,146.00000	4,277	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put			10.00000	8	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call			3,161.00000	3,291	21.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put			25.00000	22	21.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call			2,183.00000	2,312	17.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put			47.00000	42	17.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call			1,308.00000	1,411	15.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put			172.00000	142	15.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call			236.00000	247	21.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put			2,100.00000	1,978	21.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call			100.00000	102	24.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put			3,964.00000	3,833	24.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call			38.00000	38	26.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put			5,902.00000	5,769	26.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call			12.00000	13	27.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put			7,877.00000	7,744	27.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call			4,293.00000	4,425	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put			7.00000	6	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call			3,308.00000	3,439	22.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put			22.00000	20	22.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call			2,328.00000	2,458	18.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put			42.00000	39	18.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call			1,428.00000	1,536	16.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put			142.00000	117	16.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call			253.00000	265	20.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put			1,967.00000	1,846	20.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call			105.00000	108	24.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put			3,819.00000	3,689	24.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call			41.00000	41	26.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put			5,755.00000	5,622	26.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call			14.00000	14	27.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put			7,728.00000	7,595	27.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call			4,342.00000	4,474	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put			7.00000	5	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call			3,357.00000	3,488	22.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put			21.00000	19	22.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call			2,377.00000	2,507	18.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put			41.00000	37	18.59	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	10.35	Call			1,469.00000	1,579	16.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put			133.00000	110	16.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call			259.00000	272	20.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put			1,923.00000	1,803	20.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call			107.00000	110	24.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put			3,771.00000	3,641	24.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call			42.00000	42	26.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put			5,706.00000	5,573	26.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call			14.00000	14	27.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put			7,678.00000	7,545	27.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call			3,999.00000	4,129	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put			13.00000	10	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call			3,013.00000	3,144	21.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put			28.00000	25	21.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call			2,037.00000	2,166	17.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put			52.00000	47	17.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call			1,193.00000	1,290	15.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put			207.00000	171	15.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call			221.00000	231	21.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put			2,235.00000	2,111	21.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call			94.00000	97	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put			4,109.00000	3,978	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call			36.00000	36	26.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put			6,050.00000	5,916	26.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call			11.00000	12	27.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put			8,026.00000	7,893	27.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call			4,097.00000	4,227	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put			11.00000	8	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call			3,112.00000	3,242	21.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put			26.00000	23	21.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call			2,134.00000	2,263	17.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put			48.00000	44	17.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call			1,269.00000	1,370	15.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put			183.00000	151	15.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call			231.00000	241	21.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put			2,145.00000	2,022	21.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call			98.00000	101	25.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put			4,012.00000	3,881	25.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call			37.00000	37	26.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put			5,952.00000	5,818	26.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call			12.00000	12	27.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put			7,926.00000	7,793	27.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Call			4,392.00000	4,524	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Put			6.00000	4	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Call			3,406.00000	3,537	22.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	8.30	Put			20.00000	18	22.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Call			2,426.00000	2,555	18.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Put			40.00000	36	18.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Call			1,510.00000	1,622	16.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Put			124.00000	102	16.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Call			265.00000	279	20.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Put			1,879.00000	1,759	20.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Call			109.00000	113	24.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Put			3,723.00000	3,593	24.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Call			43.00000	43	26.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Put			5,657.00000	5,524	26.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Call			14.00000	15	27.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Put			7,628.00000	7,496	27.62	0.00	0	0.00
€ / R On 13/12/2010 Currency Future			12.18700		0.00000		17.33	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Call			0.00000	948	17.09	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Put			0.00000	811	17.09	0.00	0	0.00
AL13 On 05/11/2009 Index Future				248.85100	249.02300		0.00	0.00	0	10.00
AL7T On 04/02/2010 Index Future				318.15100	314.07400		0.00	76,356,240.00	24	24.00
ALBI On 05/11/2009 Index Future				290.44000	291.94800		0.00	499,556,800.00	172	712.00
ALBI On 04/02/2010 Index Future				295.68500	297.22300		0.00	0.00	0	6.00
ALBI On 06/05/2010 Index Future				301.05500	302.57000		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future				306.56500	308.06700		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future				126.87400	127.11000		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future				129.16500	129.40600		0.00	0.00	0	0.00
CRD1 On 06/05/2010 Index Future				131.63900	131.88600		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi				292.17900	293.66850		7.05	0.00	0	691.00
GOVI On 04/02/2010 jGovi				297.45550	298.97500		5.37	0.00	0	0.00
GOVI On 06/05/2010 jGovi				303.15400	304.70350		6.80	0.00	0	0.00
GOVI On 05/08/2010 jGovi				308.55000	309.98200		6.57	0.00	0	0.00
ILBI On 05/11/2009 Index Future				364.53000	364.58400		0.00	0.00	0	3.00
ILBI On 04/02/2010 Index Future				371.13100	371.19000		0.00	723,705,450.00	195	409.00
J153 On 31/08/2010 jSwap				7.42921	7.32448		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap				8.92800	8.86500		15.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J186 On 21/12/2026 jSwap			8.72800		8.63600		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.76300		8.70200		15.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.06400		8.99600		15.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.02900		8.96200		15.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.05200		8.99100		15.00	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.34800		7.29900		0.22	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.15900		7.11000		0.26	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.31700		7.26200		0.33	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.61500		7.56300		0.36	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.96100		7.91000		0.38	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.90700		7.85300		2.38	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.13300		8.07600		2.63	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.78900		8.72300		5.19	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.91500		8.84900		5.41	0.00	0	0.00
JN10 On 05/11/2009 jNote			9.02800		8.96300		8.50	0.00	0	0.00
JN10 On 04/02/2010 jNote			9.08800		9.02400		8.73	0.00	0	0.00
JROD On 30/10/2009 jRod			6.79400		6.79600		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			6.84200		6.85800		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.05700		7.05100		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			280.89700		282.49000		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			285.97000		287.59300		0.00	0.00	0	0.00
OTH1 On 06/05/2010 Index Future			291.44800		293.10400		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.50300		7.37500		0.79	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	0	0.81	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			702.00000	804	0.81	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.67000		7.59400		1.50	4,231.03	38	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			307.00000	194	1.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R155 On 05/11/2009 Bond Future	7.75	Put			34.00000	54	1.50	0.00	0	0.00
R155 On 04/02/2010 Bond Future			7.72100		0.00000		0.00	0.00	0	0.00
R155 On 04/02/2010 Bond Future	7.50	Call			0.00000	1,032	0.00	0.00	0	0.00
R155 On 04/02/2010 Bond Future	7.50	Put			0.00000	1,367	0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.71500		8.62600		5.50	0.00	0	8,713.00
R157 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.42	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,969.00000	6,425	5.42	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.82700		8.73200		5.50	0.00	0	70.00
R157 On 04/02/2010 Bond Future	7.75	Call			157.00000	111	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,112.00000	5,532	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.91900		8.81700		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,218.00000	1,031	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,721.00000	3,013	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.98400		8.87500		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			2,072.00000	1,837	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,635.00000	2,890	5.34	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.30900		9.20900		11.25	228.30	2	11,680.00
R186 On 05/11/2009 Bond Future	9.00	Call			299.00000	91	11.25	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			2,256.00000	2,966	11.25	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			39.00000	5	11.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			4,405.00000	5,289	11.18	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	11.30	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			17,641.00000	18,559	11.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			0.00000	0	11.22	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			14,812.00000	15,730	11.22	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.37300		9.27000		11.75	0.00	0	81.00
R186 On 04/02/2010 Bond Future	8.25	Call			282.00000	194	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			10,190.00000	11,035	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.42900		9.32300		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			2,647.00000	2,259	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			5,607.00000	6,165	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.47200		9.36200		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			4,318.00000	3,835	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			5,319.00000	5,806	12.22	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.78400		8.69500		5.25	0.00	0	488.00
R201 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,007.00000	5,368	5.16	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.88700		8.79100		5.25	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			38.00000	25	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,216.00000	5,575	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.97700		8.87500		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	Call			911.00000	771	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,315.00000	2,552	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			9.04100		8.93100		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			1,988.00000	1,779	5.26	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,744.00000	1,923	5.26	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.24300		9.15400		8.25	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	7.94	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,374.00000	9,847	7.94	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.34000		9.24700		7.75	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			146.00000	103	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			5,781.00000	6,219	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.42200		9.32400		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			1,452.00000	1,252	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			3,105.00000	3,398	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.48300		9.38000		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			2,422.00000	2,175	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			3,063.00000	3,320	7.90	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.25200		9.16200		9.00	0.00	0	3,669.00
R204 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	8.66	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,337.00000	10,858	8.66	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.33500		9.24200		9.00	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			174.00000	124	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,338.00000	6,814	8.68	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.41000		9.31300		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			1,610.00000	1,390	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,367.00000	3,682	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.46700		9.36500		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			2,728.00000	2,454	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			3,354.00000	3,631	9.17	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.84700		8.75700		5.50	1,857.52	19	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.41	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,324.00000	4,625	5.41	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.96900		8.87200		5.50	191.46	2	2.00
R206 On 04/02/2010 Bond Future	7.50	Call			69.00000	49	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,542.00000	4,828	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			9.08500		8.98100		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,167.00000	1,027	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,861.00000	2,031	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			9.17500		9.06200		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			1,547.00000	1,387	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,721.00000	1,879	4.81	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 05/11/2009 Bond Future			9.42100		9.32200		10.00	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	9.64	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			11,681.00000	12,262	9.64	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.50300		9.40000		10.00	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			137.00000	93	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,134.00000	7,683	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.57900		9.47100		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			1,886.00000	1,616	9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,150.00000	3,490	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.63900		9.52700		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			3,045.00000	2,722	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			3,195.00000	3,492	10.20	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.41100		9.31100		10.50	0.00	0	5,008.00
R208 On 05/11/2009 Bond Future	7.75	Call			0.00000	0	10.38	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,275.00000	10,881	10.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.48700		9.38400		10.50	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			301.00000	216	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			5,822.00000	6,350	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.55400		9.44700		10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			2,005.00000	1,722	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			3,175.00000	3,518	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.60500		9.49400		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			3,270.00000	2,930	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			3,235.00000	3,534	10.93	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.90600		8.80600		15.00	0.00	0	3,565.00
R209 On 05/11/2009 Bond Future	9.00	Call			1,830.00000	1,174	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			307.00000	443	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			11,762.00000	12,554	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			0.00000	0	15.23	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			17,071.00000	17,862	15.23	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			0.00000	0	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			14,354.00000	15,146	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			6,949.00000	6,157	16.52	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			1.00000	0	16.52	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.94600		8.84400		14.75	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			8,587.00000	7,847	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			288.00000	349	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			73.00000	46	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			12,116.00000	12,891	14.60	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.97900		8.87400		14.75	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 06/05/2010 Bond Future	8.50	Call			1,958.00000	1,645	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			5,002.00000	5,508	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			9.00000		8.89200		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			3,580.00000	3,167	15.30	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			4,708.00000	5,133	15.30	0.00	0	0.00
TRT1 On 05/11/2009 Index Future				288.53400	290.00200		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future				293.74500	295.24200		0.00	0.00	0	0.00
TRT1 On 06/05/2010 Index Future				299.37200	300.89900		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			7.00410		6.92930		15.50	26,580,559.50	3,795	10,405.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			153.00000	190	15.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			174.00000	136	15.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			175.00000	222	16.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			145.00000	118	16.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			205.00000	256	16.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			126.00000	102	16.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			205.00000	256	16.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			126.00000	102	16.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			239.00000	292	16.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			109.00000	87	16.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call			274.00000	329	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put			94.00000	75	17.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			311.00000	368	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			81.00000	64	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			311.00000	368	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			81.00000	64	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			349.00000	409	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			70.00000	55	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			349.00000	409	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			70.00000	55	17.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			239.00000	292	16.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			109.00000	87	16.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call			473.00000	538	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put			44.00000	34	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			517.00000	583	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			38.00000	29	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			431.00000	494	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			51.00000	40	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			517.00000	583	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			38.00000	29	19.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			561.00000	628	19.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			32.00000	24	19.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call			389.00000	451	18.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.60	Put		60.00000	47	18.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		431.00000	494	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		51.00000	40	18.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		175.00000	222	16.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		145.00000	118	16.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		561.00000	628	19.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		32.00000	24	19.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		607.00000	675	20.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		27.00000	21	20.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		653.00000	722	20.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		23.00000	17	20.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		653.00000	722	20.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		23.00000	17	20.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		699.00000	769	20.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		20.00000	15	20.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		134.00000	161	15.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		205.00000	157	15.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		103.00000	123	16.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		274.00000	219	16.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		79.00000	94	16.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		350.00000	290	16.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		61.00000	71	17.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		431.00000	367	17.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		153.00000	190	15.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		174.00000	136	15.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		118.00000	141	15.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		238.00000	187	15.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		90.00000	107	16.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		311.00000	253	16.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		90.00000	107	16.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		311.00000	253	16.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		69.00000	82	17.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		390.00000	328	17.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		118.00000	141	15.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		238.00000	187	15.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		6,079.00000	6,154	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,579.00000	4,654	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		3,079.00000	3,154	29.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	29.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,581.00000	1,655	28.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		1.00000	1	28.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		6.00000	6	24.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,427.00000	1,352	24.33	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	9.85	Call		1.00000	1	33.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		2,921.00000	2,847	33.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	40.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,421.00000	4,346	40.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	46.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		5,921.00000	5,846	46.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,329.00000	6,404	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,829.00000	4,904	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,329.00000	3,404	33.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	33.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,830.00000	1,905	31.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		1.00000	1	31.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		9.00000	10	22.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,180.00000	1,106	22.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	31.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,672.00000	2,597	31.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	39.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,171.00000	4,096	39.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	45.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,671.00000	5,596	45.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,379.00000	6,454	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,879.00000	4,954	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,379.00000	3,454	34.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	34.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,880.00000	1,955	31.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		1.00000	0	31.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		10.00000	11	22.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,131.00000	1,057	22.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	31.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,622.00000	2,547	31.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	39.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,121.00000	4,046	39.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	45.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,621.00000	5,546	45.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		841.00000	913	21.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		12.00000	9	21.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		746.00000	816	21.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		17.00000	12	21.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		1,036.00000	1,109	23.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		6.00000	5	23.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		938.00000	1,010	22.46	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	6.00	Put		9.00000	6	22.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		794.00000	865	21.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		14.00000	10	21.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		746.00000	816	21.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		17.00000	12	21.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		890.00000	961	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		10.00000	7	22.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		607.00000	675	20.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		27.00000	21	20.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		987.00000	1,059	22.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		7.00000	5	22.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,579.00000	3,654	37.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	37.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,579.00000	2,654	28.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	28.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		0.00000	0	35.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,421.00000	3,346	35.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	44.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,421.00000	5,346	44.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	48.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,421.00000	7,346	48.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,479.00000	4,554	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,479.00000	3,554	36.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	36.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,479.00000	2,554	29.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	0	29.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,481.00000	1,556	27.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		2.00000	1	27.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		5.00000	5	24.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,526.00000	1,451	24.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		0.00000	0	36.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,521.00000	3,446	36.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	44.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,521.00000	5,446	44.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	48.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,521.00000	7,446	48.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,429.00000	4,504	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,429.00000	3,504	35.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	35.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,429.00000	2,504	29.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	0	29.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,431.00000	1,506	27.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		2.00000	2	27.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.50	Call			5.00000	5	25.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,575.00000	1,501	25.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			0.00000	0	36.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,571.00000	3,496	36.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			0.00000	0	44.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,571.00000	5,496	44.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	48.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,571.00000	7,496	48.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,379.00000	4,454	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,379.00000	2,454	29.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			0.00000	0	29.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,382.00000	1,456	26.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			2.00000	2	26.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			4.00000	4	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,625.00000	1,550	25.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			0.00000	0	36.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,621.00000	3,546	36.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	48.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,621.00000	7,546	48.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,329.00000	4,404	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,329.00000	2,404	30.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			0.00000	0	30.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,332.00000	1,406	26.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			3.00000	2	26.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			4.00000	4	25.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			1,675.00000	1,600	25.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			0.00000	0	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,671.00000	3,596	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	48.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,671.00000	7,596	48.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			4,279.00000	4,354	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			3,279.00000	3,354	32.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	32.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			2,279.00000	2,354	30.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			0.00000	0	30.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			1,282.00000	1,356	25.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			3.00000	2	25.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			4.00000	4	26.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			1,724.00000	1,650	26.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			0.00000	0	37.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			3,721.00000	3,646	37.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	45.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.65	Put		5,721.00000	5,646	45.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	48.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		7,721.00000	7,646	48.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,529.00000	4,604	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,529.00000	3,604	36.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	36.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,529.00000	2,604	29.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		0.00000	0	29.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,531.00000	1,605	28.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		2.00000	1	28.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		5.00000	6	24.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,476.00000	1,402	24.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		0.00000	0	36.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,471.00000	3,396	36.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	44.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,471.00000	5,396	44.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	48.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,471.00000	7,396	48.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		4,229.00000	4,304	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		3,229.00000	3,304	31.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	31.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		2,229.00000	2,304	30.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		0.00000	0	30.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		1,233.00000	1,307	25.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		4.00000	3	25.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		3.00000	3	26.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		1,774.00000	1,699	26.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		0.00000	0	37.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		3,771.00000	3,696	37.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	45.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		5,771.00000	5,696	45.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	48.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		7,771.00000	7,696	48.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		4,179.00000	4,254	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		3,179.00000	3,254	31.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	31.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		2,179.00000	2,254	30.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		0.00000	0	30.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		1,183.00000	1,257	24.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		4.00000	3	24.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		3.00000	3	26.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		1,824.00000	1,749	26.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	10.75	Call			0.00000	0	38.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			3,821.00000	3,746	38.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	45.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			5,821.00000	5,746	45.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	48.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			7,821.00000	7,746	48.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			4,029.00000	4,104	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			3,029.00000	3,104	28.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	28.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			2,030.00000	2,104	31.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			0.00000	0	31.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			3.00000	3	27.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			1,973.00000	1,899	27.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			0.00000	0	38.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			3,971.00000	3,896	38.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			0.00000	0	46.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			5,971.00000	5,896	46.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	48.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			7,971.00000	7,896	48.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			4,129.00000	4,204	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			3,129.00000	3,204	30.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	30.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			2,130.00000	2,204	31.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			0.00000	0	31.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			1,134.00000	1,208	24.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put			5.00000	4	24.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call			3.00000	3	27.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put			1,874.00000	1,799	27.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call			0.00000	0	38.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put			3,871.00000	3,796	38.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call			0.00000	0	45.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put			5,871.00000	5,796	45.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call			0.00000	0	48.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put			7,871.00000	7,796	48.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call			4,079.00000	4,154	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put			0.00000	0	43.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call			2,080.00000	2,154	31.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put			0.00000	0	31.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call			1,085.00000	1,158	23.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put			5.00000	4	23.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call			3.00000	3	27.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put			1,923.00000	1,849	27.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call			0.00000	0	38.58	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	10.85	Put		3,921.00000	3,846	38.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	48.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		7,921.00000	7,846	48.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			7.05490	6.97870		15.86	776,039.00	110	8,128.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		268.00000	304	15.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		289.00000	249	15.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		292.00000	331	15.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		264.00000	227	15.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		318.00000	360	15.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		240.00000	205	15.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		346.00000	390	16.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		217.00000	185	16.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		375.00000	421	16.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		196.00000	166	16.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		405.00000	454	16.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		176.00000	149	16.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		437.00000	488	16.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		158.00000	133	16.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		437.00000	488	16.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		158.00000	133	16.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		375.00000	421	16.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		196.00000	166	16.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		540.00000	597	16.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		111.00000	92	16.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		577.00000	636	16.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		98.00000	81	16.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		504.00000	559	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		125.00000	105	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		504.00000	559	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		125.00000	105	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		615.00000	676	16.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		86.00000	71	16.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		470.00000	523	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		141.00000	118	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		654.00000	717	16.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		75.00000	62	16.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		735.00000	801	16.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		57.00000	46	16.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		231.00000	259	16.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		352.00000	304	16.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		821.00000	889	16.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		42.00000	34	16.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		864.00000	934	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		36.00000	29	16.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		777.00000	845	16.56	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	40	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		694.00000	758	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		65.00000	53	16.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		954.00000	1,026	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		26.00000	21	16.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		1,000.00000	1,074	17.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		21.00000	19	17.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		909.00000	979	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		30.00000	24	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		821.00000	889	16.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		42.00000	34	16.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		735.00000	801	16.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		57.00000	46	16.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,579.00000	4,655	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,579.00000	3,655	26.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	0	26.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,580.00000	2,656	28.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		1.00000	1	28.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,586.00000	1,661	21.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		7.00000	6	21.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		42.00000	46	21.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,463.00000	1,391	21.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		5.00000	5	27.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,426.00000	3,351	27.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		1.00000	1	31.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,422.00000	5,346	31.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		0.00000	0	36.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,422.00000	7,346	36.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		4,479.00000	4,555	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,479.00000	3,555	27.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		0.00000	0	27.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,480.00000	2,556	27.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		1.00000	1	27.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,487.00000	1,563	20.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		9.00000	8	20.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		38.00000	41	21.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,559.00000	1,486	21.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		5.00000	5	27.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,526.00000	3,450	27.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		1.00000	1	32.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,522.00000	5,446	32.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		0.00000	0	36.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,522.00000	7,446	36.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,429.00000	4,505	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,429.00000	3,505	27.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		0.00000	0	27.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,430.00000	2,506	27.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		2.00000	1	27.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,438.00000	1,513	20.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		10.00000	8	20.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		36.00000	39	22.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,607.00000	1,534	22.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		4.00000	5	27.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,576.00000	3,500	27.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		1.00000	1	32.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,572.00000	5,496	32.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		0.00000	0	36.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,572.00000	7,496	36.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,379.00000	4,455	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,379.00000	3,455	27.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		0.00000	0	27.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,380.00000	2,456	26.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		2.00000	2	26.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,389.00000	1,464	19.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		10.00000	9	19.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		34.00000	37	22.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		1,655.00000	1,582	22.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		4.00000	4	27.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,625.00000	3,550	27.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		1.00000	1	32.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,622.00000	5,546	32.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		0.00000	0	36.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,622.00000	7,546	36.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,389.00000	1,464	19.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		10.00000	9	19.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		4,279.00000	4,355	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		3,279.00000	3,355	28.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		0.00000	0	28.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		2,281.00000	2,357	26.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		2.00000	2	26.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,291.00000	1,366	19.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		12.00000	11	19.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		31.00000	33	22.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		1,752.00000	1,679	22.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		4.00000	4	28.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.70	Put		3,725.00000	3,649	28.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	32.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		5,722.00000	5,646	32.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	0	37.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		7,722.00000	7,646	37.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,329.00000	4,405	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,329.00000	3,405	28.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		0.00000	0	28.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,331.00000	2,407	26.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		2.00000	2	26.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,340.00000	1,415	19.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		11.00000	10	19.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		32.00000	35	22.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,704.00000	1,630	22.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		4.00000	4	27.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,675.00000	3,599	27.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	32.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,672.00000	5,596	32.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		0.00000	0	37.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,672.00000	7,596	37.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,529.00000	4,605	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,529.00000	3,605	26.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	26.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,530.00000	2,606	27.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		1.00000	1	27.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,537.00000	1,612	20.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		8.00000	7	20.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		40.00000	43	21.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,511.00000	1,438	21.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		5.00000	5	27.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,476.00000	3,400	27.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		1.00000	1	31.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,472.00000	5,396	31.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		0.00000	0	36.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,472.00000	7,396	36.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		4,229.00000	4,305	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		3,229.00000	3,305	28.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		0.00000	0	28.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		2,231.00000	2,307	25.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		2.00000	2	25.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,242.00000	1,317	18.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		14.00000	12	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
ZAAD On 15/03/2010 Currency Future	8.75	Call			29.00000	32	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			1,801.00000	1,727	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			4.00000	4	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			3,775.00000	3,699	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			1.00000	1	32.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			5,772.00000	5,696	32.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call			0.00000	0	37.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			7,772.00000	7,696	37.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			4,129.00000	4,205	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			3,129.00000	3,205	29.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			0.00000	0	29.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			2,132.00000	2,207	25.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			3.00000	2	25.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call			1,145.00000	1,219	18.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			16.00000	14	18.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			27.00000	29	23.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			1,898.00000	1,824	23.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			3.00000	4	28.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			3,875.00000	3,799	28.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call			1.00000	1	32.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			5,872.00000	5,796	32.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call			0.00000	0	37.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			7,872.00000	7,796	37.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			4,029.00000	4,105	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			3,029.00000	3,105	30.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			0.00000	0	30.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			2,032.00000	2,108	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			3.00000	3	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			1,048.00000	1,122	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			20.00000	17	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			24.00000	26	23.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			1,996.00000	1,922	23.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			3.00000	3	28.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			3,974.00000	3,898	28.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			1.00000	1	33.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			5,972.00000	5,896	33.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			0.00000	0	37.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			7,972.00000	7,896	37.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			4,079.00000	4,155	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			3,079.00000	3,155	29.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			0.00000	0	29.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			2,082.00000	2,158	24.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.90	Put		3.00000	3	24.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		1,097.00000	1,171	17.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		18.00000	16	17.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		26.00000	28	23.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		1,947.00000	1,873	23.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		3.00000	3	28.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		3,925.00000	3,849	28.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		1.00000	1	32.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		5,922.00000	5,846	32.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		0.00000	0	37.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		7,922.00000	7,846	37.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		4,179.00000	4,255	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		3,179.00000	3,255	29.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		0.00000	0	29.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		2,181.00000	2,257	25.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		3.00000	2	25.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		1,194.00000	1,268	18.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		15.00000	13	18.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		28.00000	30	23.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		1,849.00000	1,775	23.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		3.00000	4	28.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		3,825.00000	3,749	28.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	32.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		5,822.00000	5,746	32.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	0	37.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		7,822.00000	7,746	37.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Call		0.00000	4,055	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Put		0.00000	0	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Call		0.00000	3,055	30.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Put		0.00000	0	30.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Call		0.00000	2,058	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Put		0.00000	3	24.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Call		0.00000	25	24.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Put		0.00000	1,970	24.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Call		0.00000	3	28.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Put		0.00000	3,948	28.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Call		0.00000	1	33.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Put		0.00000	5,946	33.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Call		0.00000	0	37.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Put		0.00000	7,946	37.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			7.09390	7.01750		16.13	70,939.00	10	1,250.00
ZAAD On 14/06/2010 Currency Future	7.00	Call		0.00000	406	15.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Put		0.00000	312	15.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Call		390.00000	431	15.92	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 14/06/2010 Currency Future	6.95	Put		323.00000	287	15.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call		415.00000	457	15.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put		297.00000	263	15.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Call		440.00000	484	15.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Put		273.00000	240	15.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Call		467.00000	513	15.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put		249.00000	219	15.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call		495.00000	542	15.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put		227.00000	198	15.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		586.00000	638	15.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		168.00000	144	15.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		618.00000	672	15.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		151.00000	129	15.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call		554.00000	605	15.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put		187.00000	161	15.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		652.00000	708	15.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		135.00000	114	15.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		524.00000	573	15.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		206.00000	179	15.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,518.00000	4,594	31.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	31.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,518.00000	3,594	29.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put		0.00000	0	29.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,521.00000	2,597	24.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		4.00000	3	24.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,534.00000	1,610	18.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		17.00000	16	18.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		91.00000	98	21.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,574.00000	1,504	21.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		12.00000	14	24.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,495.00000	3,420	24.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		3.00000	3	27.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,486.00000	5,409	27.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		1.00000	1	31.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put		7,484.00000	7,407	31.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call		4,468.00000	4,544	31.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put		0.00000	0	31.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call		3,468.00000	3,544	29.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put		1.00000	0	29.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call		2,472.00000	2,548	24.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put		4.00000	4	24.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,485.00000	1,561	18.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put		18.00000	17	18.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		88.00000	94	21.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		1,621.00000	1,550	21.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	10.55	Call		11.00000	13	24.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,544.00000	3,469	24.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call		3.00000	3	27.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put		5,536.00000	5,459	27.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		1.00000	1	31.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put		7,534.00000	7,457	31.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,418.00000	4,494	31.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	31.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,418.00000	3,494	28.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		1.00000	1	28.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,422.00000	2,498	23.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		5.00000	4	23.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		1,437.00000	1,512	17.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		19.00000	18	17.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		85.00000	91	21.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		1,668.00000	1,597	21.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		11.00000	12	24.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		3,593.00000	3,518	24.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		3.00000	3	27.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,586.00000	5,509	27.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call		1.00000	1	31.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		7,584.00000	7,507	31.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call		4,368.00000	4,444	31.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put		0.00000	0	31.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call		3,368.00000	3,444	28.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put		1.00000	1	28.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call		2,372.00000	2,448	23.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put		5.00000	4	23.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call		1,388.00000	1,463	17.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put		20.00000	19	17.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call		82.00000	88	21.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put		1,715.00000	1,644	21.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call		10.00000	12	24.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,643.00000	3,568	24.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call		3.00000	3	28.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,635.00000	5,559	28.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call		1.00000	1	31.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put		7,634.00000	7,557	31.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call		4,218.00000	4,294	31.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put		0.00000	0	31.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call		3,218.00000	3,295	27.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put		1.00000	1	27.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call		2,224.00000	2,300	22.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put		6.00000	6	22.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call		1,242.00000	1,318	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
ZAAD On 14/06/2010 Currency Future	5.80	Put			25.00000	24	16.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call			74.00000	79	22.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put			1,857.00000	1,785	22.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call			9.00000	10	24.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put			3,791.00000	3,716	24.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call			3.00000	3	28.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put			5,785.00000	5,709	28.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call			1.00000	1	31.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put			7,784.00000	7,707	31.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call			4,118.00000	4,194	31.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put			0.00000	0	31.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call			3,119.00000	3,195	27.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put			1.00000	1	27.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call			2,125.00000	2,201	22.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put			8.00000	7	22.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call			1,146.00000	1,221	15.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put			28.00000	27	15.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call			70.00000	74	22.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put			1,952.00000	1,880	22.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call			8.00000	9	24.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put			3,890.00000	3,815	24.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call			3.00000	3	28.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put			5,885.00000	5,809	28.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call			1.00000	1	31.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put			7,884.00000	7,807	31.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call			4,268.00000	4,344	31.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put			0.00000	0	31.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call			3,268.00000	3,345	28.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put			1.00000	1	28.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call			2,273.00000	2,349	22.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put			6.00000	5	22.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call			1,291.00000	1,366	16.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put			23.00000	22	16.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call			77.00000	82	22.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put			1,809.00000	1,738	22.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call			9.00000	10	24.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put			3,742.00000	3,666	24.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call			3.00000	3	28.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put			5,735.00000	5,659	28.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call			1.00000	1	31.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put			7,734.00000	7,657	31.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Call			4,168.00000	4,244	31.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Put			0.00000	0	31.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Call			3,169.00000	3,245	27.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Put			1.00000	1	27.62	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	4.85	Call			2,174.00000	2,250	22.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Put			7.00000	6	22.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Call			1,194.00000	1,269	16.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Put			26.00000	25	16.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Call			72.00000	76	22.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Put			1,905.00000	1,832	22.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Call			8.00000	9	24.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Put			3,841.00000	3,765	24.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Call			3.00000	3	28.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Put			5,835.00000	5,759	28.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Call			1.00000	1	31.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Put			7,834.00000	7,757	31.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Call			4,068.00000	4,144	31.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Put			0.00000	0	31.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Call			3,069.00000	3,145	27.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Put			1.00000	1	27.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Call			2,076.00000	2,151	21.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Put			8.00000	7	21.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Call			1,098.00000	1,173	15.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Put			30.00000	29	15.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Call			68.00000	72	23.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Put			2,000.00000	1,928	23.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Call			7.00000	8	24.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Put			3,940.00000	3,864	24.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Call			3.00000	3	28.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Put			5,935.00000	5,859	28.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Call			1.00000	1	31.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Put			7,934.00000	7,857	31.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Call			0.00000	4,094	31.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Put			0.00000	0	31.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Call			0.00000	3,095	26.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Put			0.00000	1	26.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Call			0.00000	2,102	21.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Put			0.00000	8	21.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Call			0.00000	1,125	15.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Put			0.00000	31	15.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Call			0.00000	69	23.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Put			0.00000	1,976	23.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Call			0.00000	8	24.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Put			0.00000	3,914	24.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Call			0.00000	3	28.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Put			0.00000	5,909	28.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Call			0.00000	1	31.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Put			0.00000	7,907	31.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
Total for Derivatives:							1,398,575,297.21	12,427	1,055,977.00

Grand Total: 1,398,575,297.21 12,427 1,055,977.00