



Daily MTM Report

Daily summary for 29/10/2009

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			7.54500	7.47200			0.00	0	0.00
R155 On 31/08/2011 Bond			7.60000	7.61000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.50000	8.69000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.10000	9.26000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.56000	8.76000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.04000	9.21500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.05000	9.22500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.62000	8.82000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.19000	9.36500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.20000	9.35500			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			8.77000	8.87000			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.82300	7.84330		20.94	321,885,158.00	41,146	345,581.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		433.00000	432	21.75	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		90.00000	109	21.75	10,900,000.00	100	100.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		247.00000	245	21.06	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		203.00000	222	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		222.00000	219	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		228.00000	246	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		123.00000	124	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		430.00000	451	22.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		6.00000	6	31.63	6,000.00	1	10,191.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		2,062.00000	2,083	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		589.00000	585	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		46.00000	62	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		364.00000	363	21.52	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		121.00000	140	21.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		273.00000	272	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		180.00000	199	21.17	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		183.00000	182	21.46	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		290.00000	309	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		166.00000	165	21.73	0.00	0	2,670.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		323.00000	342	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		631.00000	627	22.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		38.00000	54	22.33	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		398.00000	397	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		105.00000	124	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		201.00000	199	21.20	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		258.00000	276	21.20	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		856.00000	847	22.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		13.00000	24	22.91	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		548.00000	545	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		55.00000	72	22.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		302.00000	301	21.29	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		159.00000	178	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call		719.00000	712	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put		25.00000	39	22.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.20	Call			674.00000	669	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			31.00000	46	22.45	0.00	0	5,100.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			470.00000	468	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			77.00000	95	21.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			508.00000	506	21.98	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			65.00000	83	21.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			101.00000	102	23.04	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			508.00000	529	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			470.00000	468	21.87	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			77.00000	95	21.87	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			398.00000	397	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			105.00000	124	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			332.00000	331	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			139.00000	158	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			273.00000	272	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			180.00000	199	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			83.00000	84	23.56	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			590.00000	611	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			150.00000	150	21.99	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			357.00000	377	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			302.00000	301	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			159.00000	178	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			17.00000	18	28.01	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,374.00000	1,395	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	1	41.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,357.00000	4,378	41.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	47.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,557.00000	5,577	47.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	45.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,757.00000	6,777	45.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			29.00000	30	26.44	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,086.00000	1,107	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			183.00000	182	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			290.00000	309	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			136.00000	136	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			393.00000	413	22.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			112.00000	112	22.77	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			468.00000	489	22.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			112.00000	112	22.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			468.00000	489	22.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	45.64	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,157.00000	5,177	45.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			2.00000	3	34.44	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,708.00000	2,730	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	1	42.25	0.00	0	1,184.00

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	12.30	Put		4,457.00000	4,478	42.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		150.00000	150	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		357.00000	377	21.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		35.00000	36	25.92	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		992.00000	1,013	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		42.00000	44	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		899.00000	921	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		92.00000	93	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		548.00000	570	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		75.00000	77	23.82	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		632.00000	654	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		62.00000	63	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		719.00000	740	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		56.00000	58	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		763.00000	785	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		68.00000	70	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		675.00000	697	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		92.00000	93	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		548.00000	570	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		68.00000	70	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		675.00000	697	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		83.00000	84	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		590.00000	611	23.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		11.00000	11	29.58	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,667.00000	1,688	29.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		56.00000	58	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		763.00000	785	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		51.00000	52	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		808.00000	829	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		51.00000	52	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		808.00000	829	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		38.00000	40	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		945.00000	967	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		46.00000	48	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		853.00000	875	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		27.00000	28	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,133.00000	1,155	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		29.00000	30	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,086.00000	1,107	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		32.00000	33	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,039.00000	1,060	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		42.00000	44	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		899.00000	921	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		24.00000	26	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		1,181.00000	1,203	26.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.15	Call			19.00000	20	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,325.00000	1,347	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			15.00000	16	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,471.00000	1,493	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			12.00000	13	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,569.00000	1,590	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			11.00000	12	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,618.00000	1,639	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			15.00000	16	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,471.00000	1,493	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			10.00000	11	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,717.00000	1,738	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			11.00000	12	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,618.00000	1,639	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			7.00000	7	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,964.00000	1,984	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			3.00000	4	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,310.00000	2,331	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			5.00000	6	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,161.00000	2,183	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			6.00000	7	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,013.00000	2,034	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			6.00000	7	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,013.00000	2,034	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			4.00000	5	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,211.00000	2,232	32.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			2.00000	3	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,509.00000	2,530	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			2.00000	3	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,609.00000	2,630	34.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			2.00000	3	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,658.00000	2,680	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1.00000	2	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,758.00000	2,779	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1.00000	2	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,958.00000	2,979	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	1	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,207.00000	3,228	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1.00000	2	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,157.00000	3,179	36.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1.00000	2	35.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,057.00000	3,079	35.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			3.00000	4	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,459.00000	2,481	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			2.00000	3	33.79	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	10.40	Put		2,559.00000	2,580	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		1.00000	2	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,808.00000	2,829	34.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		1.00000	2	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,908.00000	2,929	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		1.00000	2	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,958.00000	2,979	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		3.00000	4	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,360.00000	2,381	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		4.00000	5	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,261.00000	2,282	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		2.00000	3	34.44	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,708.00000	2,730	34.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		1.00000	2	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,858.00000	2,879	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		4.00000	5	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,261.00000	2,282	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		0.00000	1	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,307.00000	3,328	37.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		1.00000	1	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,257.00000	3,278	36.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	1	37.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,457.00000	3,478	37.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		0.00000	1	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,357.00000	3,378	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	1	42.25	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,457.00000	4,478	42.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		0.00000	1	38.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,757.00000	3,778	38.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		0.00000	1	38.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,657.00000	3,678	38.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		0.00000	1	40.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,157.00000	4,178	40.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		0.00000	0	42.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,557.00000	4,577	42.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	44.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,957.00000	4,977	44.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	46.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,357.00000	5,377	46.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	1	40.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,057.00000	4,078	40.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		0.00000	0	44.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		4,857.00000	4,877	44.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	46.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,257.00000	5,277	46.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.10	Call			20.00000	22	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,277.00000	1,299	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			8.00000	9	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,865.00000	1,886	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	1	41.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,257.00000	4,278	41.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	47.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,457.00000	5,477	47.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			9.00000	10	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,766.00000	1,787	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			3.00000	4	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,360.00000	2,381	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	1	38.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,557.00000	3,578	38.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	43.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,757.00000	4,777	43.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			35.00000	36	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			992.00000	1,013	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	1	39.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,957.00000	3,978	39.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	48.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,757.00000	5,777	48.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	43.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,657.00000	4,677	43.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	46.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,257.00000	5,277	46.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	49.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,857.00000	5,877	49.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	1	39.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,857.00000	3,878	39.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	45.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,057.00000	5,077	45.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	48.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,657.00000	5,677	48.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	44.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,957.00000	4,977	44.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			13.00000	14	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,520.00000	1,541	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			5.00000	6	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,112.00000	2,133	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	1	39.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,907.00000	3,928	39.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	1	42.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,507.00000	4,528	42.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	45.40	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	12.95	Put		5,107.00000	5,127	45.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		0.00000	0	48.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,707.00000	5,727	48.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		0.00000	1	39.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,957.00000	3,978	39.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		16.00000	17	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,423.00000	1,444	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		1.00000	1	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,207.00000	3,228	36.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		0.00000	1	39.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,807.00000	3,828	39.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	1	42.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,407.00000	4,428	42.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	44.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,007.00000	5,027	44.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		20.00000	22	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,277.00000	1,299	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	1	41.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,257.00000	4,278	41.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		7.00000	8	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,914.00000	1,935	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		1.00000	2	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,107.00000	3,129	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		0.00000	1	38.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,707.00000	3,728	38.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	1	41.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,307.00000	4,328	41.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	46.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,407.00000	5,427	46.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	1	37.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,457.00000	3,478	37.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		32.00000	33	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,039.00000	1,060	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		0.00000	1	37.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,407.00000	3,428	37.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	1	40.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,007.00000	4,028	40.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		17.00000	18	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,374.00000	1,395	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		0.00000	1	37.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,507.00000	3,528	37.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		0.00000	1	40.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,107.00000	4,128	40.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		0.00000	0	43.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,707.00000	4,727	43.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,907.00000	5,927	49.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	1	40.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,057.00000	4,078	40.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	49.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,057.00000	6,077	49.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	49.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,957.00000	5,977	49.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	1	40.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,007.00000	4,028	40.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	42.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,607.00000	4,627	42.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	48.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,807.00000	5,827	48.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	48.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,157.00000	6,177	48.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	1	39.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,807.00000	3,828	39.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	44.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,007.00000	5,027	44.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	48.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,207.00000	6,227	48.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	47.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,607.00000	5,627	47.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	47.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,507.00000	5,527	47.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			46.00000	48	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			853.00000	875	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	43.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,807.00000	4,827	43.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	45.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,207.00000	5,227	45.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			674.00000	669	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			31.00000	46	22.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			27.00000	28	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,133.00000	1,155	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			1.00000	2	35.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,008.00000	3,029	35.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	1	38.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,707.00000	3,728	38.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	47.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,507.00000	5,527	47.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			951.00000	940	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			8.00000	17	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			302.00000	301	21.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.70	Put			159.00000	178	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			1,000.00000	987	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			6.00000	14	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			3.00000	4	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,310.00000	2,331	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			904.00000	893	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			10.00000	20	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			3.00000	4	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,410.00000	2,431	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	1	42.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,507.00000	4,528	42.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			904.00000	893	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			10.00000	20	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,049.00000	1,035	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			5.00000	12	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,293.00000	4,273	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,793.00000	2,773	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			0.00000	0	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,296.00000	1,280	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			3.00000	7	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	40.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,707.00000	7,727	40.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,543.00000	4,523	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,043.00000	3,023	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,545.00000	1,527	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			1.00000	4	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			247.00000	245	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			203.00000	222	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	42.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,457.00000	7,477	42.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	43.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,807.00000	4,827	43.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,843.00000	2,823	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	35.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,844.00000	1,825	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			1.00000	2	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,044.00000	2,024	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			0.00000	1	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	42.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,307.00000	7,327	42.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,093.00000	3,073	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	34.86	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 14/12/2009 Currency Future	5.75	Call			2,094.00000	2,074	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			0.00000	1	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,098.00000	1,084	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			5.00000	11	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	42.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,407.00000	7,427	42.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,993.00000	2,973	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	35.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,994.00000	1,975	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			0.00000	2	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	41.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,507.00000	7,527	41.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,943.00000	2,923	35.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	35.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,944.00000	1,925	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			1.00000	2	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	41.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,557.00000	7,577	41.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,193.00000	3,173	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,193.00000	2,174	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			0.00000	1	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,197.00000	1,182	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			4.00000	9	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,243.00000	3,223	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	33.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,243.00000	2,224	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			0.00000	1	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,246.00000	1,231	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			3.00000	8	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	43.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,257.00000	7,277	43.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,393.00000	3,373	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,393.00000	2,373	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,395.00000	1,379	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			2.00000	6	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			5.00000	6	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,112.00000	2,133	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	43.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,107.00000	7,127	43.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,493.00000	3,473	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,493.00000	2,473	34.32	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 14/12/2009 Currency Future	5.35	Put		0.00000	0	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		1,495.00000	1,478	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		2.00000	5	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		0.00000	0	44.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		7,007.00000	7,027	44.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		3,543.00000	3,523	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		0.00000	0	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		2,543.00000	2,523	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		0.00000	0	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		0.00000	0	44.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,957.00000	6,977	44.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		3,593.00000	3,573	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		0.00000	0	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		2,593.00000	2,573	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		0.00000	0	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		1,595.00000	1,577	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		1.00000	4	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		0.00000	0	45.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,907.00000	6,927	45.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call		3,443.00000	3,423	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put		0.00000	0	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call		2,443.00000	2,423	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put		0.00000	0	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call		1,445.00000	1,428	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put		2.00000	5	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call		0.00000	0	44.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put		7,057.00000	7,077	44.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call		3,793.00000	3,773	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put		0.00000	0	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call		1,794.00000	1,775	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put		1.00000	2	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call		810.00000	801	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put		16.00000	28	22.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call		0.00000	0	46.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put		6,707.00000	6,727	46.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call		3,893.00000	3,873	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put		0.00000	0	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call		2,893.00000	2,873	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put		0.00000	0	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call		1,894.00000	1,875	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put		1.00000	2	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call		0.00000	1	38.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put		3,607.00000	3,628	38.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call		0.00000	0	46.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put		6,607.00000	6,627	46.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	49.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,107.00000	6,127	49.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,107.00000	8,127	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	1	41.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,207.00000	4,228	41.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,207.00000	8,227	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,693.00000	3,673	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,693.00000	2,673	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,694.00000	1,676	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			1.00000	3	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	48.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,307.00000	6,327	48.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,307.00000	8,327	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	47.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,407.00000	6,427	47.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,407.00000	8,427	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,643.00000	3,623	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,643.00000	2,623	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,644.00000	1,626	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			1.00000	3	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	47.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,357.00000	6,377	47.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,357.00000	8,377	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	46.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,557.00000	6,577	46.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,557.00000	8,577	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,607.00000	8,627	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,343.00000	3,323	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,343.00000	2,323	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			0.00000	0	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,346.00000	1,329	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			2.00000	6	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	46.33	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 14/12/2009 Currency Future	14.50	Put		6,657.00000	6,677	46.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,657.00000	8,677	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,457.00000	6,477	47.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,457.00000	8,477	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,843.00000	3,823	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,157.00000	8,177	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		3,993.00000	3,973	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		0.00000	0	49.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		6,007.00000	6,027	49.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		8,007.00000	8,027	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,743.00000	3,723	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,743.00000	2,723	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		0.00000	0	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,744.00000	1,726	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		1.00000	3	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		764.00000	756	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		21.00000	33	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	48.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,257.00000	6,277	48.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,257.00000	8,277	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		3,943.00000	3,923	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		8,057.00000	8,077	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	47.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,507.00000	6,527	47.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,507.00000	8,527	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call		4,043.00000	4,023	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put		0.00000	0	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,043.00000	3,023	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,044.00000	2,024	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		0.00000	1	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,049.00000	1,035	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		5.00000	12	23.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	39.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			7,957.00000	7,977	39.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			4,093.00000	4,073	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	39.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			7,907.00000	7,927	39.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			4,193.00000	4,173	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			8.00000	9	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			1,815.00000	1,836	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	40.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			7,807.00000	7,827	40.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			4,243.00000	4,223	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			9.00000	10	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,766.00000	1,787	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			7,757.00000	7,777	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			4,143.00000	4,123	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			3,143.00000	3,123	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			2,144.00000	2,124	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			0.00000	1	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			1,147.00000	1,133	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			4.00000	10	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			8.00000	9	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,865.00000	1,886	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	39.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			7,857.00000	7,877	39.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,293.00000	4,273	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			3,293.00000	3,273	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			2,293.00000	2,273	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			0.00000	0	33.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,296.00000	1,280	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			3.00000	7	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			4,343.00000	4,323	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	41.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			7,657.00000	7,677	41.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,393.00000	4,373	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,393.00000	3,373	32.21	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	4.45	Put		0.00000	0	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,393.00000	2,373	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		0.00000	0	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,395.00000	1,379	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		2.00000	6	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	41.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,607.00000	7,627	41.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Call		4,443.00000	4,423	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Put		0.00000	0	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Call		4,493.00000	4,473	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Put		0.00000	0	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.95670	7.97930		20.50	4,630,799.40	582	30,707.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		30.00000	22	29.16	264,000.00	12	16,608.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,100.00000	3,115	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		14.00000	7	31.27	28,000.00	4	27,543.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,334.00000	4,351	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		761.00000	749	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		132.00000	142	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		424.00000	425	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		345.00000	368	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		380.00000	382	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		401.00000	425	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		197.00000	199	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		868.00000	892	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		124.00000	125	24.77	1,500,000.00	12	16,608.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,295.00000	1,318	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		71.00000	70	27.25	280,000.00	4	27,543.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,942.00000	1,964	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		874.00000	859	19.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		95.00000	102	19.54	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		503.00000	500	20.24	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		274.00000	294	20.24	0.00	0	100.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		450.00000	449	20.37	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		320.00000	342	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		228.00000	231	22.46	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		749.00000	774	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		914.00000	898	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		85.00000	91	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		532.00000	528	20.18	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		253.00000	271	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		240.00000	242	22.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		711.00000	736	22.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,081.00000	1,061	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		51.00000	54	19.22	0.00	0	500.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		657.00000	648	19.92	0.00	0	114.00

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	7.50	Put			177.00000	191	19.92	0.00	0	200.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			562.00000	556	20.12	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			232.00000	249	20.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			294.00000	296	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			564.00000	589	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			954.00000	937	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			75.00000	81	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			592.00000	586	20.05	0.00	0	27.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			213.00000	229	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			279.00000	282	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			600.00000	625	21.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,038.00000	1,019	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			58.00000	62	19.28	0.00	0	4,005.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			624.00000	616	19.99	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			195.00000	209	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,171.00000	1,153	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			42.00000	47	19.81	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			624.00000	616	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			195.00000	209	19.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			361.00000	363	20.86	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			431.00000	456	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			691.00000	680	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			161.00000	174	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			188.00000	190	23.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			909.00000	933	23.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call			476.00000	474	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put			297.00000	317	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			325.00000	328	21.21	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			496.00000	521	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			532.00000	528	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			253.00000	271	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			265.00000	268	21.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			636.00000	661	21.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			82.00000	82	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,753.00000	1,775	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			343.00000	345	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			463.00000	488	21.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			309.00000	311	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			530.00000	555	21.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			252.00000	255	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			673.00000	698	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			217.00000	219	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			788.00000	813	22.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			207.00000	209	22.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			828.00000	852	22.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.75	Call			179.00000	181	23.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			950.00000	974	23.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			156.00000	157	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,076.00000	1,100	23.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			136.00000	137	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,206.00000	1,230	24.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			149.00000	150	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,119.00000	1,143	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			163.00000	164	23.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,034.00000	1,058	23.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			109.00000	110	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,430.00000	1,453	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			101.00000	101	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,521.00000	1,544	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			89.00000	89	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,660.00000	1,682	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			97.00000	96	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,567.00000	1,590	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			82.00000	82	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,753.00000	1,775	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			23.00000	14	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,543.00000	3,557	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			86.00000	85	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,706.00000	1,729	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			69.00000	68	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,989.00000	2,011	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			61.00000	59	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,132.00000	2,152	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			50.00000	46	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,371.00000	2,389	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			59.00000	56	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,179.00000	2,199	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			66.00000	65	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,037.00000	2,059	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			66.00000	65	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,037.00000	2,059	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			56.00000	53	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,227.00000	2,246	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			56.00000	53	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,227.00000	2,246	27.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			43.00000	37	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,564.00000	2,581	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			42.00000	35	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,612.00000	2,629	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			45.00000	39	28.31	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 15/03/2010 Currency Future	10.45	Put		2,516.00000	2,532	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		40.00000	34	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,661.00000	2,677	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		36.00000	29	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,807.00000	2,822	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		31.00000	23	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,051.00000	3,066	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		26.00000	18	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,297.00000	3,311	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		27.00000	19	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,248.00000	3,262	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		29.00000	21	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,149.00000	3,164	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		28.00000	20	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,198.00000	3,213	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		34.00000	26	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,904.00000	2,920	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		35.00000	28	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,856.00000	2,871	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		32.00000	24	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,002.00000	3,017	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		30.00000	22	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,100.00000	3,115	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		33.00000	25	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,953.00000	2,968	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		37.00000	31	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,758.00000	2,774	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		40.00000	34	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,661.00000	2,677	28.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		35.00000	28	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,856.00000	2,871	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		25.00000	17	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,346.00000	3,360	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		23.00000	15	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,484.00000	3,498	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		25.00000	16	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,395.00000	3,410	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		25.00000	16	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,395.00000	3,410	29.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		24.00000	15	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,445.00000	3,459	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		21.00000	12	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,691.00000	3,706	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		23.00000	15	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,494.00000	3,508	29.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.75	Call			20.00000	11	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,790.00000	3,804	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			22.00000	13	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,593.00000	3,607	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			21.00000	13	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,642.00000	3,656	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			77.00000	76	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,847.00000	1,869	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			61.00000	59	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,132.00000	2,152	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			52.00000	48	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,323.00000	2,341	28.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			48.00000	43	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,419.00000	2,437	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			11.00000	6	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,582.00000	4,600	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			93.00000	93	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,613.00000	1,636	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			21.00000	13	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,642.00000	3,656	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			5.00000	4	34.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,726.00000	5,747	34.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			105.00000	105	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,475.00000	1,498	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			34.00000	26	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,904.00000	2,920	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			6.00000	4	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,577.00000	5,597	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			114.00000	114	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,385.00000	1,408	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			6.00000	4	34.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,477.00000	5,497	34.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			119.00000	119	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,340.00000	1,363	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			29.00000	21	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,149.00000	3,164	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			6.00000	4	33.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,427.00000	5,447	33.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			130.00000	131	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,251.00000	1,274	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			7.00000	4	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,328.00000	5,348	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			19.00000	10	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			3,889.00000	3,903	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			5.00000	3	35.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,975.00000	5,997	35.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		79.00000	79	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,800.00000	1,822	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		20.00000	12	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,741.00000	3,755	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		19.00000	11	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,840.00000	3,854	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		5.00000	3	35.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,925.00000	5,947	35.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		19.00000	10	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,889.00000	3,903	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		18.00000	9	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,988.00000	4,003	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		16.00000	9	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		4,087.00000	4,102	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		4.00000	3	35.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		6,174.00000	6,196	35.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		74.00000	73	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,894.00000	1,916	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		25.00000	17	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,346.00000	3,360	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		19.00000	11	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,840.00000	3,854	30.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		18.00000	10	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,939.00000	3,953	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		4.00000	3	35.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,025.00000	6,047	35.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		5.00000	4	34.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,826.00000	5,847	34.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		109.00000	110	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,430.00000	1,453	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		6.00000	4	34.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,527.00000	5,547	34.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		171.00000	172	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		991.00000	1,016	23.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		7.00000	5	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,228.00000	5,248	33.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		149.00000	150	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,119.00000	1,143	24.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		39.00000	32	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,709.00000	2,725	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		28.00000	20	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,198.00000	3,213	29.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		7.00000	4	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,377.00000	5,398	33.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.90	Call			33.00000	25	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,953.00000	2,968	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			24.00000	15	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,445.00000	3,459	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			6.00000	4	34.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,626.00000	5,647	34.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			42.00000	35	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,612.00000	2,629	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			39.00000	32	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,709.00000	2,725	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			7.00000	4	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,278.00000	5,298	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			142.00000	143	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,163.00000	1,186	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			5.00000	4	34.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,676.00000	5,697	34.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			8.00000	5	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,178.00000	5,198	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			47.00000	41	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,467.00000	2,485	28.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			8.00000	5	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,029.00000	5,048	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			48.00000	43	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,419.00000	2,437	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			9.00000	5	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,979.00000	4,998	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			9.00000	5	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,880.00000	4,899	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			54.00000	51	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,275.00000	2,294	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			50.00000	46	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,371.00000	2,389	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			9.00000	5	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,930.00000	4,949	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			64.00000	62	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,084.00000	2,105	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			12.00000	7	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,533.00000	4,550	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			74.00000	73	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,894.00000	1,916	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			13.00000	7	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,433.00000	4,450	31.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			400.00000	402	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			371.00000	395	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			13.00000	7	31.39	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	12.35	Put			4,384.00000	4,401	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			59.00000	56	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,179.00000	2,199	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			54.00000	51	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,275.00000	2,294	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			10.00000	6	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			4,731.00000	4,749	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			71.00000	70	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,942.00000	1,964	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			12.00000	7	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,483.00000	4,500	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			79.00000	79	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,800.00000	1,822	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			97.00000	96	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,567.00000	1,590	25.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			13.00000	7	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,384.00000	4,401	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			105.00000	105	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,475.00000	1,498	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			14.00000	8	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,285.00000	4,301	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call			4,329.00000	4,307	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put			0.00000	0	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call			2,830.00000	2,810	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put			1.00000	4	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call			1,356.00000	1,341	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put			27.00000	35	21.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call			11.00000	6	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put			4,681.00000	4,699	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call			0.00000	1	38.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put			7,671.00000	7,695	38.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call			4,579.00000	4,557	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put			0.00000	0	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call			3,080.00000	3,059	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put			1.00000	2	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call			1,595.00000	1,581	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put			15.00000	24	22.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call			1.00000	2	37.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put			7,421.00000	7,445	37.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call			798.00000	784	19.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put			119.00000	128	19.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			130.00000	131	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,251.00000	1,274	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			119.00000	119	24.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,340.00000	1,363	24.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.60	Call		86.00000	85	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,706.00000	1,729	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		17.00000	9	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,038.00000	4,052	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,880.00000	2,860	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		1.00000	3	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,887.00000	1,872	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		7.00000	15	24.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		16.00000	8	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,137.00000	4,152	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		8.00000	5	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,129.00000	5,148	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,030.00000	3,009	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		1.00000	3	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,034.00000	2,019	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		5.00000	12	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		2,084.00000	2,068	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		5.00000	11	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,126.00000	1,107	19.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		46.00000	50	19.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,130.00000	3,109	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		1.00000	2	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,133.00000	2,117	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		4.00000	10	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		2,930.00000	2,910	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		1.00000	3	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		1,936.00000	1,921	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		6.00000	14	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		996.00000	978	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		66.00000	71	19.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,230.00000	3,209	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		1.00000	2	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,233.00000	2,216	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		3.00000	9	26.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,263.00000	1,247	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		34.00000	40	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,280.00000	3,258	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		0.00000	2	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,282.00000	2,265	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		3.00000	8	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,310.00000	1,294	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		30.00000	37	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		15.00000	8	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put		4,235.00000	4,251	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,430.00000	3,408	33.91	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 15/03/2010 Currency Future	4.55	Put			0.00000	1	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,432.00000	2,413	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			2.00000	7	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,451.00000	1,437	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			22.00000	30	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			8.00000	5	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,079.00000	5,098	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,480.00000	3,458	34.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			0.00000	1	34.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,481.00000	2,463	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			2.00000	6	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,499.00000	1,484	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			19.00000	28	21.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,580.00000	3,558	34.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			0.00000	1	34.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,581.00000	2,562	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			2.00000	5	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			725.00000	714	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			146.00000	157	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,530.00000	3,508	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			0.00000	1	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,531.00000	2,512	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			2.00000	6	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,547.00000	1,532	22.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			17.00000	26	22.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			691.00000	680	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			161.00000	174	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,380.00000	3,358	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			0.00000	1	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,382.00000	2,364	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			3.00000	7	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,404.00000	1,389	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			24.00000	32	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,630.00000	3,608	35.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			0.00000	1	35.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,631.00000	2,612	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			2.00000	5	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,643.00000	1,629	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			14.00000	22	22.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,779.00000	3,757	36.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			0.00000	1	36.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,781.00000	2,761	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			1.00000	4	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,789.00000	1,774	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			9.00000	18	23.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,879.00000	3,857	36.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	1	36.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			11.00000	6	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,632.00000	4,650	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			4.00000	3	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,124.00000	6,146	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			0.00000	1	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,121.00000	8,144	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			3.00000	3	35.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,224.00000	6,246	35.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	1	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,221.00000	8,244	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,680.00000	3,658	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	1	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,681.00000	2,661	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			2.00000	5	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,691.00000	1,677	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			12.00000	21	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			3.00000	3	35.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,324.00000	6,346	35.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	1	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,321.00000	8,344	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			3.00000	3	36.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,423.00000	6,446	36.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	1	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,421.00000	8,444	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			3.00000	3	35.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,373.00000	6,396	35.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	1	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,371.00000	8,394	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			2.00000	2	36.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,573.00000	6,596	36.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	1	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,571.00000	8,594	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			2.00000	2	36.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,623.00000	6,646	36.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	1	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,621.00000	8,644	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,330.00000	3,308	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			0.00000	2	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,332.00000	2,314	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			3.00000	8	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			2.00000	2	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,673.00000	6,696	36.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	1	38.68	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 15/03/2010 Currency Future	16.65	Put			8,671.00000	8,694	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			2.00000	3	36.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,473.00000	6,496	36.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	1	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,471.00000	8,494	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,829.00000	3,807	36.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			0.00000	1	36.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,838.00000	1,823	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			8.00000	16	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			15.00000	8	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,186.00000	4,201	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			0.00000	1	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,171.00000	8,194	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			3,929.00000	3,907	37.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	1	37.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			4.00000	3	35.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			6,075.00000	6,096	35.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			0.00000	1	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			8,071.00000	8,094	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			3,979.00000	3,957	37.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	1	37.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			2,980.00000	2,960	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			1.00000	3	31.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			1,985.00000	1,970	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			6.00000	13	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			0.00000	1	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			8,021.00000	8,045	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,729.00000	3,708	35.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			0.00000	1	35.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			2,731.00000	2,711	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			1.00000	4	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			1,740.00000	1,726	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			11.00000	19	23.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			836.00000	821	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			107.00000	115	19.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			3.00000	3	35.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			6,274.00000	6,296	35.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			0.00000	1	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			8,271.00000	8,294	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call			2.00000	2	36.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put			6,523.00000	6,546	36.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call			0.00000	1	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put			8,521.00000	8,544	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call			4,079.00000	4,057	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	37.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	15.90	Call			0.00000	1	38.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			7,921.00000	7,945	38.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			4,129.00000	4,107	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			5.00000	3	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			5,876.00000	5,897	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			0.00000	1	38.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			7,871.00000	7,895	38.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call			4,179.00000	4,157	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			3,180.00000	3,159	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			1.00000	2	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			2,183.00000	2,166	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			4.00000	10	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			1,217.00000	1,200	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			37.00000	43	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			0.00000	1	38.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			7,821.00000	7,845	38.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call			4,279.00000	4,257	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put			0.00000	0	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,280.00000	3,258	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			0.00000	2	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,282.00000	2,265	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			3.00000	8	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,310.00000	1,294	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			30.00000	37	20.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call			0.00000	1	38.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put			7,721.00000	7,745	38.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call			4,429.00000	4,407	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put			0.00000	0	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,430.00000	3,408	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			0.00000	1	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,432.00000	2,413	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			2.00000	7	27.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,451.00000	1,437	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			22.00000	30	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call			0.00000	2	38.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put			7,571.00000	7,595	38.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call			4,379.00000	4,357	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put			0.00000	0	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call			0.00000	1	38.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put			7,621.00000	7,645	38.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Call			4,479.00000	4,457	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Put			0.00000	0	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Call			1.00000	2	37.91	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 15/03/2010 Currency Future	15.50	Put		7,521.00000	7,545	37.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Call		4,529.00000	4,507	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Put		0.00000	0	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,530.00000	3,508	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		0.00000	1	34.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,531.00000	2,512	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		2.00000	6	28.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,547.00000	1,532	22.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		17.00000	26	22.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Call		1.00000	2	37.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Put		7,471.00000	7,495	37.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Call		4,229.00000	4,207	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Put		0.00000	0	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Call		5.00000	4	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Put		5,776.00000	5,797	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Call		0.00000	1	38.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Put		7,771.00000	7,795	38.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Call		4,029.00000	4,007	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Put		0.00000	0	37.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,030.00000	3,009	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		1.00000	3	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,034.00000	2,019	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		5.00000	12	25.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,081.00000	1,061	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		51.00000	54	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		400.00000	402	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		371.00000	395	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Call		0.00000	1	38.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Put		7,971.00000	7,995	38.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.09060	8.11550		20.56	283,171.00	35	17,143.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		52.00000	47	30.83	893,000.00	19	26,796.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		4,087.00000	4,107	30.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		939.00000	929	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		174.00000	188	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		536.00000	541	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		471.00000	500	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		514.00000	519	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		498.00000	529	20.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		267.00000	272	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,151.00000	1,181	23.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		205.00000	209	24.39	3,971,000.00	19	3,182.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,490.00000	1,519	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,048.00000	1,034	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		132.00000	143	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		634.00000	635	20.12	0.00	0	450.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.85	Put		369.00000	394	20.12	0.00	0	430.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		559.00000	563	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		444.00000	472	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		317.00000	323	22.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		952.00000	982	22.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		296.00000	301	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		1,030.00000	1,061	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,085.00000	1,071	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		120.00000	130	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		661.00000	660	20.04	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		345.00000	369	20.04	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		608.00000	610	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		393.00000	419	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		329.00000	335	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		913.00000	944	22.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,250.00000	1,235	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		85.00000	94	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		776.00000	771	19.69	0.00	0	390.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		260.00000	280	19.69	0.00	0	130.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		380.00000	386	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		765.00000	796	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,124.00000	1,108	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		109.00000	118	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		688.00000	686	19.95	0.00	0	233.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		323.00000	346	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		717.00000	714	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		301.00000	323	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		717.00000	714	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		301.00000	323	19.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		746.00000	742	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		280.00000	301	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		249.00000	254	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,234.00000	1,264	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		661.00000	660	20.04	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		345.00000	369	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		584.00000	586	20.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		418.00000	445	20.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		458.00000	464	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		593.00000	624	21.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		441.00000	447	21.15	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		626.00000	657	21.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		584.00000	586	20.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		418.00000	445	20.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call		31.00000	16	30.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put		5,316.00000	5,325	30.39	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 14/06/2010 Currency Future	17.50	Call			6.00000	2	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,390.00000	9,411	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			145.00000	147	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,030.00000	2,057	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			409.00000	416	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			694.00000	725	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			495.00000	500	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			529.00000	560	20.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			476.00000	482	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			561.00000	591	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			425.00000	431	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			659.00000	691	21.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			353.00000	359	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			838.00000	869	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			394.00000	401	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			729.00000	760	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			366.00000	373	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			801.00000	832	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			341.00000	347	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			875.00000	906	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			233.00000	238	23.80	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,318.00000	1,347	23.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			306.00000	312	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			991.00000	1,021	22.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			285.00000	291	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,070.00000	1,100	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			258.00000	263	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,192.00000	1,222	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			241.00000	246	23.65	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,276.00000	1,305	23.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			276.00000	281	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,110.00000	1,141	23.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			193.00000	197	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,578.00000	1,606	24.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			177.00000	180	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,711.00000	1,739	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			187.00000	191	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,622.00000	1,650	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			167.00000	170	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,801.00000	1,829	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			182.00000	185	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,666.00000	1,695	24.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			58.00000	54	30.41	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,842.00000	3,863	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			172.00000	175	25.28	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 14/06/2010 Currency Future	9.70	Put		1,756.00000	1,784	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		134.00000	135	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,168.00000	2,195	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		116.00000	116	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,400.00000	2,426	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		130.00000	131	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,214.00000	2,241	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		141.00000	143	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,076.00000	2,103	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		205.00000	209	24.39	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,490.00000	1,519	24.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		162.00000	165	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,846.00000	1,874	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		153.00000	156	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,938.00000	1,965	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		138.00000	140	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,122.00000	2,149	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		123.00000	124	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,307.00000	2,333	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		47.00000	38	30.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,331.00000	4,348	30.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		158.00000	160	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,892.00000	1,919	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		149.00000	151	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,984.00000	2,011	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		126.00000	127	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,261.00000	2,287	26.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		119.00000	120	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,354.00000	2,379	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		46.00000	37	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,380.00000	4,396	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		153.00000	156	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,938.00000	1,965	25.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		123.00000	124	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,307.00000	2,333	26.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		110.00000	110	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,494.00000	2,519	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		43.00000	32	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,527.00000	4,542	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		141.00000	143	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,076.00000	2,103	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		119.00000	120	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,354.00000	2,379	27.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		113.00000	113	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,447.00000	2,472	27.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.55	Call			107.00000	107	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,541.00000	2,566	27.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			101.00000	101	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,636.00000	2,660	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			40.00000	29	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,675.00000	4,688	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			158.00000	160	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,892.00000	1,919	25.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			44.00000	34	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,478.00000	4,493	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			199.00000	203	24.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,534.00000	1,562	24.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			149.00000	151	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,984.00000	2,011	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			162.00000	165	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,846.00000	1,874	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			51.00000	45	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,136.00000	4,155	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			212.00000	216	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,446.00000	1,476	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			199.00000	203	24.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,534.00000	1,562	24.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			50.00000	44	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,184.00000	4,203	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			219.00000	223	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,403.00000	1,432	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,366.00000	4,341	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	1	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,870.00000	2,850	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			4.00000	10	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,426.00000	1,410	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			60.00000	69	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			76.00000	73	28.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,210.00000	3,233	28.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			23.00000	8	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,158.00000	6,167	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			14.00000	5	32.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,649.00000	7,664	32.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,616.00000	4,591	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,118.00000	3,098	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			3.00000	7	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,653.00000	1,637	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			38.00000	46	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			85.00000	83	28.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,969.00000	2,993	28.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		45.00000	35	30.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,429.00000	4,445	30.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		26.00000	9	30.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,910.00000	5,919	30.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		15.00000	5	32.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,400.00000	7,415	32.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		226.00000	230	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,360.00000	1,390	23.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		187.00000	191	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,622.00000	1,650	24.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		59.00000	55	30.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,793.00000	3,814	30.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		2,919.00000	2,900	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		4.00000	9	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		1,936.00000	1,918	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		21.00000	27	21.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		77.00000	75	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,162.00000	3,184	28.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		34.00000	19	30.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,118.00000	5,129	30.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,130.00000	2,111	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		14.00000	20	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,208.00000	1,192	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		92.00000	102	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		55.00000	52	30.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,940.00000	3,961	30.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		36.00000	23	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,921.00000	4,932	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		72.00000	70	29.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,307.00000	3,329	29.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		48.00000	40	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,282.00000	4,299	30.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		32.00000	17	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,266.00000	5,276	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,168.00000	3,147	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		2.00000	7	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,179.00000	2,160	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		13.00000	20	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		69.00000	66	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,404.00000	3,426	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		31.00000	15	30.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,365.00000	5,375	30.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,019.00000	2,999	27.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		3.00000	8	27.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.10	Call		2,032.00000	2,013	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		17.00000	23	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		104.00000	104	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,589.00000	2,613	27.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		65.00000	62	29.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,549.00000	3,571	29.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		29.00000	13	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,514.00000	5,523	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,969.00000	2,949	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		3.00000	9	27.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,984.00000	1,965	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		18.00000	25	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		64.00000	60	29.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,598.00000	3,620	29.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		42.00000	31	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,576.00000	4,590	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		29.00000	13	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,563.00000	5,572	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		99.00000	98	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,683.00000	2,707	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		62.00000	59	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,647.00000	3,668	29.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		41.00000	30	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,626.00000	4,639	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		28.00000	12	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,613.00000	5,622	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		68.00000	65	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,452.00000	3,474	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		30.00000	15	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,415.00000	5,424	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		3,218.00000	3,197	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		2.00000	6	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		2,228.00000	2,209	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		12.00000	19	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,293.00000	1,278	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		78.00000	87	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		116.00000	116	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,400.00000	2,426	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		71.00000	68	29.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,355.00000	3,377	29.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		3,268.00000	3,246	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		2.00000	6	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		2,277.00000	2,258	22.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		11.00000	18	22.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,337.00000	1,321	19.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.85	Put		72.00000	81	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,317.00000	3,296	28.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		2.00000	5	28.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,326.00000	2,307	23.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		10.00000	17	23.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,381.00000	1,365	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		66.00000	75	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		74.00000	71	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,258.00000	3,281	29.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		49.00000	42	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,233.00000	4,251	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		32.00000	18	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,217.00000	5,227	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,467.00000	3,445	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		1.00000	4	29.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,474.00000	2,455	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		8.00000	15	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,516.00000	1,499	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		50.00000	59	19.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		79.00000	77	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,114.00000	3,136	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		34.00000	20	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,069.00000	5,079	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,517.00000	3,495	29.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		1.00000	4	29.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,523.00000	2,504	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		7.00000	14	24.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,561.00000	1,545	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		46.00000	54	20.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		81.00000	79	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,065.00000	3,088	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		53.00000	49	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		4,038.00000	4,059	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		35.00000	21	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		5,020.00000	5,030	30.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,567.00000	3,544	30.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		1.00000	4	30.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,572.00000	2,554	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		7.00000	13	24.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,607.00000	1,591	20.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		41.00000	50	20.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		807.00000	800	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		241.00000	260	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		83.00000	81	28.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		3,017.00000	3,040	28.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.05	Call		54.00000	50	30.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,989.00000	4,010	30.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		36.00000	22	30.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,970.00000	4,981	30.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,617.00000	3,594	30.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		1.00000	4	30.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,622.00000	2,603	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		6.00000	13	24.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		839.00000	831	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		223.00000	241	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,417.00000	3,395	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		2.00000	5	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,424.00000	2,406	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		9.00000	15	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,470.00000	1,454	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		55.00000	64	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		21.00000	7	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,406.00000	6,417	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		66.00000	63	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,501.00000	3,523	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		21.00000	7	30.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,455.00000	6,467	30.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		21.00000	7	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,505.00000	6,516	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		3,816.00000	3,793	31.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		1.00000	3	31.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		2,820.00000	2,801	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		4.00000	10	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		1,841.00000	1,823	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		25.00000	32	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		975.00000	963	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		159.00000	172	19.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		39.00000	27	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,724.00000	4,737	30.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		23.00000	8	30.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		6,207.00000	6,217	30.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		3,866.00000	3,843	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		1.00000	2	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		1,888.00000	1,870	20.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		23.00000	30	20.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		1,011.00000	998	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		145.00000	157	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		12.00000	4	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		8,146.00000	8,163	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		3,766.00000	3,743	31.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.35	Put		1.00000	3	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		2,770.00000	2,751	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		5.00000	11	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		1,793.00000	1,776	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		28.00000	35	20.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		23.00000	8	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		6,257.00000	6,267	30.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		11.00000	4	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		8,246.00000	8,263	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		3,667.00000	3,644	30.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		1.00000	3	30.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		2,671.00000	2,652	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		6.00000	12	25.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		1,700.00000	1,683	20.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		34.00000	42	20.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		871.00000	863	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		206.00000	222	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		22.00000	7	30.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,356.00000	6,367	30.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		10.00000	3	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,345.00000	8,363	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		10.00000	3	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,444.00000	8,463	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		10.00000	3	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,395.00000	8,413	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		99.00000	98	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,683.00000	2,707	27.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		41.00000	30	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,626.00000	4,639	30.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		20.00000	7	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,604.00000	6,616	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		9.00000	3	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,593.00000	8,612	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		20.00000	7	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,604.00000	6,616	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,367.00000	3,346	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		2.00000	5	29.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,375.00000	2,357	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		9.00000	16	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		96.00000	95	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,731.00000	2,755	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		19.00000	7	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,654.00000	6,666	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		9.00000	3	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,643.00000	8,662	33.50	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	10.80	Call			94.00000	93	27.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			2,778.00000	2,802	27.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			19.00000	6	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,704.00000	6,716	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			8.00000	3	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,693.00000	8,712	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			10.00000	3	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,494.00000	8,512	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			11.00000	4	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,196.00000	8,213	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,916.00000	3,893	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			1.00000	2	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			24.00000	8	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,108.00000	6,118	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			12.00000	4	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,097.00000	8,113	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,966.00000	3,943	32.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			1.00000	2	32.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			24.00000	8	30.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,059.00000	6,068	30.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			12.00000	4	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,047.00000	8,064	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			4,066.00000	4,042	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			0.00000	2	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			3,068.00000	3,048	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			3.00000	8	27.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			2,081.00000	2,062	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			15.00000	22	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			1,166.00000	1,150	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			100.00000	109	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			25.00000	9	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			5,960.00000	5,968	30.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			13.00000	4	33.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			7,947.00000	7,964	33.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			4,116.00000	4,092	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			0.00000	1	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			13.00000	5	33.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			7,898.00000	7,914	33.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			4,216.00000	4,192	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			0.00000	1	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			26.00000	10	30.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			5,811.00000	5,820	30.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			13.00000	5	33.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			7,798.00000	7,814	33.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			4,266.00000	4,241	32.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.85	Put			0.00000	1	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			27.00000	11	30.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			5,761.00000	5,770	30.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			14.00000	5	33.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			7,748.00000	7,764	33.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			4,166.00000	4,142	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			0.00000	1	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,168.00000	3,147	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			2.00000	7	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,179.00000	2,160	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			13.00000	20	22.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,250.00000	1,235	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			85.00000	94	19.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			56.00000	53	30.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			3,891.00000	3,912	30.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			26.00000	10	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			5,860.00000	5,869	30.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			13.00000	5	33.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			7,848.00000	7,864	33.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			4,316.00000	4,291	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			0.00000	1	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,317.00000	3,296	28.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			2.00000	5	28.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,326.00000	2,307	23.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			10.00000	17	23.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,381.00000	1,365	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			66.00000	75	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			60.00000	56	30.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			3,744.00000	3,766	30.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			27.00000	11	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			5,712.00000	5,721	30.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			14.00000	5	32.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put			7,698.00000	7,714	32.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call			61.00000	58	30.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put			3,696.00000	3,717	30.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call			28.00000	12	30.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put			5,662.00000	5,671	30.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call			4,416.00000	4,391	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Put			0.00000	0	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,417.00000	3,395	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			2.00000	5	29.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,424.00000	2,406	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			9.00000	15	23.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,470.00000	1,454	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			55.00000	64	19.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.70	Call		14.00000	5	32.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		7,599.00000	7,614	32.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Call		4,466.00000	4,441	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Put		0.00000	0	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Call		15.00000	5	32.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Put		7,549.00000	7,564	32.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Call		4,516.00000	4,491	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Put		0.00000	0	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Call		15.00000	5	32.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Put		7,499.00000	7,514	32.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Call		4,016.00000	3,992	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Put		1.00000	2	32.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Call		25.00000	8	30.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Put		6,009.00000	6,018	30.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Call		13.00000	4	33.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Put		7,997.00000	8,014	33.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			8.22470	8.25170		20.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		612.00000	621	20.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		610.00000	647	20.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		654.00000	661	20.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		552.00000	587	20.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Call		723.00000	728	20.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Put		471.00000	503	20.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		772.00000	776	19.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		420.00000	451	19.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		798.00000	801	19.87	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		396.00000	426	19.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		825.00000	827	19.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		373.00000	402	19.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Call		880.00000	880	19.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Put		328.00000	356	19.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Call		852.00000	853	19.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Put		350.00000	378	19.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		747.00000	752	20.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		445.00000	477	20.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		699.00000	705	20.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		497.00000	530	20.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		798.00000	801	19.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		396.00000	426	19.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		557.00000	568	21.05	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		706.00000	743	21.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		676.00000	683	20.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		524.00000	558	20.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		593.00000	603	20.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		641.00000	678	20.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	4.40	Call			3,854.00000	3,830	28.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put			2.00000	5	28.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call			2,860.00000	2,840	23.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put			8.00000	16	23.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call			1,897.00000	1,869	18.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put			45.00000	45	18.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call			1,066.00000	1,060	19.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put			214.00000	236	19.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call			196.00000	201	26.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put			2,344.00000	2,376	26.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call			92.00000	91	30.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put			4,240.00000	4,266	30.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call			50.00000	45	32.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put			6,198.00000	6,220	32.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call			29.00000	18	33.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put			8,177.00000	8,193	33.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call			4,003.00000	3,979	29.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put			1.00000	4	29.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call			3,008.00000	2,989	24.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put			6.00000	14	24.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call			2,036.00000	2,007	18.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put			34.00000	33	18.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call			1,169.00000	1,161	18.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put			168.00000	186	18.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call			210.00000	216	25.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put			2,209.00000	2,241	25.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call			97.00000	96	29.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,095.00000	4,122	29.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			53.00000	48	32.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			6,051.00000	6,073	32.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			31.00000	20	33.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			8,029.00000	8,045	33.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			3,953.00000	3,929	29.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			2.00000	5	29.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			2,958.00000	2,939	24.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			7.00000	14	24.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			1,989.00000	1,961	18.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			38.00000	36	18.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			1,134.00000	1,127	18.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			182.00000	202	18.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			206.00000	211	25.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put			2,254.00000	2,286	25.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call			95.00000	95	29.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put			4,144.00000	4,170	29.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call			52.00000	47	32.83	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 13/09/2010 Currency Future	14.30	Put		6,100.00000	6,122	32.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		30.00000	19	33.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,079.00000	8,094	33.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		4,103.00000	4,078	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		1.00000	3	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		3,107.00000	3,087	24.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		5.00000	13	24.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		2,131.00000	2,103	19.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		29.00000	28	19.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		1,248.00000	1,234	18.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		146.00000	159	18.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		220.00000	226	25.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,118.00000	2,151	25.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call		100.00000	100	29.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		3,998.00000	4,025	29.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call		54.00000	50	32.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put		5,952.00000	5,975	32.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		32.00000	21	33.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		7,930.00000	7,946	33.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call		4,153.00000	4,128	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put		1.00000	3	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call		3,157.00000	3,137	25.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put		5.00000	12	25.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call		2,179.00000	2,152	19.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put		27.00000	27	19.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call		1,288.00000	1,273	18.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put		137.00000	148	18.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call		225.00000	231	25.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put		2,073.00000	2,106	25.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call		102.00000	102	29.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put		3,950.00000	3,977	29.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call		55.00000	50	32.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put		5,903.00000	5,926	32.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call		32.00000	21	33.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put		7,880.00000	7,896	33.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call		4,202.00000	4,177	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put		1.00000	3	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call		3,206.00000	3,186	25.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put		5.00000	11	25.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call		2,227.00000	2,201	19.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put		25.00000	26	19.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call		1,329.00000	1,312	18.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put		127.00000	138	18.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call		230.00000	236	25.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put		2,028.00000	2,061	25.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	12.05	Call			103.00000	103	29.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			3,901.00000	3,929	29.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			55.00000	51	32.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			5,854.00000	5,877	32.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			32.00000	21	33.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			7,831.00000	7,847	33.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			4,302.00000	4,277	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			1.00000	2	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			3,306.00000	3,285	25.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			4.00000	10	25.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			2,323.00000	2,299	20.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			21.00000	24	20.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,412.00000	1,393	18.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put			110.00000	118	18.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			240.00000	247	25.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			1,939.00000	1,972	25.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			107.00000	107	29.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			3,805.00000	3,832	29.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			57.00000	53	32.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			5,755.00000	5,778	32.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			33.00000	22	33.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			7,731.00000	7,748	33.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			4,352.00000	4,326	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			0.00000	2	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			3,356.00000	3,334	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			4.00000	10	26.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			2,371.00000	2,348	20.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			20.00000	23	20.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,454.00000	1,434	18.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			102.00000	109	18.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			246.00000	253	24.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			1,894.00000	1,928	24.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			108.00000	109	29.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			3,757.00000	3,784	29.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			57.00000	54	32.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			5,706.00000	5,729	32.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			34.00000	23	33.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			7,682.00000	7,698	33.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,452.00000	4,426	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			0.00000	1	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,455.00000	3,433	26.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			3.00000	8	26.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,468.00000	2,446	21.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			17.00000	22	21.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,539.00000	1,517	18.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	6.80	Put			88.00000	92	18.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call			258.00000	265	24.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			1,806.00000	1,841	24.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			112.00000	113	28.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			3,660.00000	3,688	28.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			59.00000	55	32.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			5,607.00000	5,631	32.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			34.00000	24	33.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			7,583.00000	7,599	33.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			4,402.00000	4,376	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			0.00000	1	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			3,405.00000	3,384	26.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			4.00000	9	26.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Call			2,420.00000	2,397	20.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put			18.00000	22	20.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call			1,496.00000	1,475	18.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put			95.00000	100	18.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call			252.00000	259	24.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put			1,850.00000	1,884	24.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call			110.00000	111	29.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put			3,708.00000	3,736	29.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call			58.00000	54	32.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put			5,657.00000	5,680	32.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call			34.00000	23	33.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put			7,632.00000	7,649	33.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Call			4,502.00000	4,476	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Put			0.00000	1	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Call			3,505.00000	3,483	26.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Put			3.00000	8	26.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Call			2,517.00000	2,495	21.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Put			15.00000	21	21.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Call			1,583.00000	1,560	18.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Put			81.00000	85	18.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Call			264.00000	272	24.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Put			1,762.00000	1,797	24.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Call			114.00000	115	28.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Put			3,612.00000	3,640	28.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Call			60.00000	56	32.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Put			5,558.00000	5,582	32.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Call			35.00000	24	33.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Put			7,533.00000	7,550	33.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Call			4,552.00000	4,526	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Put			0.00000	1	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Call			3,555.00000	3,532	27.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Put			3.00000	8	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 13/09/2010 Currency Future	5.70	Call			2,566.00000	2,545	21.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Put			14.00000	20	21.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Call			1,627.00000	1,603	18.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Put			75.00000	78	18.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Call			271.00000	278	24.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Put			1,719.00000	1,754	24.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Call			116.00000	117	28.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Put			3,564.00000	3,592	28.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Call			61.00000	57	32.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Put			5,509.00000	5,532	32.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Call			35.00000	25	33.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Put			7,484.00000	7,500	33.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Call			4,252.00000	4,227	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Put			1.00000	2	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Call			3,256.00000	3,235	25.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Put			4.00000	11	25.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Call			2,275.00000	2,250	20.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Put			23.00000	25	20.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Call			1,370.00000	1,352	18.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Put			118.00000	127	18.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Call			235.00000	242	25.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Put			1,983.00000	2,017	25.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Call			105.00000	105	29.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Put			3,853.00000	3,880	29.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Call			56.00000	52	32.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Put			5,804.00000	5,827	32.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Call			33.00000	22	33.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Put			7,781.00000	7,797	33.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.20	Call			0.00000	4,029	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.20	Put			0.00000	4	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.20	Call			0.00000	3,038	24.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.20	Put			0.00000	13	24.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.20	Call			0.00000	2,054	18.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.20	Put			0.00000	29	18.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.20	Call			0.00000	1,196	18.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.20	Put			0.00000	171	18.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.20	Call			0.00000	641	20.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.20	Put			0.00000	616	20.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.20	Call			0.00000	221	25.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.20	Put			0.00000	2,196	25.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.20	Call			0.00000	98	29.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.20	Put			0.00000	4,074	29.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.20	Call			0.00000	49	32.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.20	Put			0.00000	6,024	32.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.20	Call			0.00000	20	33.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	16.20	Put		0.00000	7,995	33.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.34800	8.37500		20.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Call		714.00000	729	20.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Put		689.00000	731	20.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		755.00000	768	20.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		630.00000	670	20.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		799.00000	810	20.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		574.00000	612	20.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		845.00000	855	20.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		520.00000	557	20.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		893.00000	902	19.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		468.00000	504	19.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Call		919.00000	927	19.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Put		444.00000	479	19.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Call		945.00000	952	19.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Put		420.00000	454	19.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		869.00000	878	20.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		494.00000	530	20.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		777.00000	789	20.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		602.00000	641	20.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		734.00000	748	20.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		659.00000	700	20.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		821.00000	832	20.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		546.00000	584	20.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		643.00000	658	21.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		818.00000	860	21.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		626.00000	641	21.28	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		851.00000	893	21.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		695.00000	710	20.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		720.00000	762	20.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		660.00000	675	21.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		785.00000	827	21.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		677.00000	692	20.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		752.00000	794	20.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,879.00000	3,858	27.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		4.00000	10	27.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,888.00000	2,872	22.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		13.00000	24	22.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,944.00000	1,924	18.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		69.00000	76	18.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		1,147.00000	1,148	19.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		272.00000	300	19.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		268.00000	279	25.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,393.00000	2,431	25.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		138.00000	144	29.32	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 13/12/2010 Currency Future	12.50	Put		4,263.00000	4,296	29.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		82.00000	84	32.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,207.00000	6,236	32.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		51.00000	50	34.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,176.00000	8,202	34.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,979.00000	3,957	27.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		4.00000	9	27.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,986.00000	2,969	22.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		11.00000	21	22.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		2,033.00000	2,012	19.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		58.00000	64	19.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		1,211.00000	1,210	18.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		236.00000	262	18.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		279.00000	291	25.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,304.00000	2,343	25.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		142.00000	148	29.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,167.00000	4,200	29.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call		84.00000	87	32.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,109.00000	6,139	32.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		53.00000	52	34.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,078.00000	8,104	34.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,929.00000	3,907	27.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		4.00000	9	27.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		2,937.00000	2,920	22.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		12.00000	22	22.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		1,988.00000	1,968	18.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		63.00000	70	18.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call		1,179.00000	1,179	18.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put		254.00000	281	18.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call		274.00000	285	25.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put		2,349.00000	2,387	25.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call		140.00000	146	29.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put		4,215.00000	4,248	29.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call		83.00000	85	32.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put		6,158.00000	6,187	32.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call		52.00000	51	34.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put		8,127.00000	8,153	34.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call		4,128.00000	4,105	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put		3.00000	7	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call		3,134.00000	3,117	23.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put		9.00000	19	23.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call		2,171.00000	2,151	19.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put		46.00000	53	19.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		1,320.00000	1,315	18.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		195.00000	217	18.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	10.25	Call			296.00000	308	25.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put			2,171.00000	2,210	25.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call			149.00000	155	28.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put			4,024.00000	4,057	28.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call			87.00000	90	31.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put			5,962.00000	5,992	31.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call			55.00000	55	34.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put			7,930.00000	7,957	34.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call			4,177.00000	4,154	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put			2.00000	6	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call			3,184.00000	3,166	23.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put			9.00000	18	23.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call			2,218.00000	2,199	19.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put			43.00000	51	19.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call			1,358.00000	1,352	18.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put			183.00000	204	18.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call			302.00000	314	24.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put			2,127.00000	2,166	24.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call			151.00000	157	28.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put			3,976.00000	4,009	28.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call			88.00000	91	31.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put			5,913.00000	5,943	31.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call			56.00000	55	34.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put			7,881.00000	7,907	34.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call			4,227.00000	4,203	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put			2.00000	5	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call			3,233.00000	3,215	23.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put			8.00000	17	23.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call			2,265.00000	2,246	19.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put			40.00000	48	19.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call			1,397.00000	1,390	18.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put			172.00000	192	18.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call			308.00000	320	24.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put			2,083.00000	2,122	24.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call			153.00000	159	28.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put			3,928.00000	3,961	28.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call			89.00000	92	31.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put			5,864.00000	5,894	31.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call			56.00000	56	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put			7,831.00000	7,858	34.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call			4,277.00000	4,253	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put			2.00000	5	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call			3,283.00000	3,264	23.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put			8.00000	16	23.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call			2,312.00000	2,294	19.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	6.10	Put		37.00000	46	19.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		1,436.00000	1,428	18.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		161.00000	180	18.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		314.00000	326	24.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		2,039.00000	2,078	24.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		155.00000	162	28.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		3,880.00000	3,914	28.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		90.00000	93	31.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		5,815.00000	5,845	31.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		57.00000	56	34.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		7,782.00000	7,808	34.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		4,326.00000	4,302	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		1.00000	4	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		3,333.00000	3,314	24.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		8.00000	16	24.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		2,359.00000	2,341	20.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		34.00000	43	20.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call		1,476.00000	1,467	18.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put		151.00000	169	18.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call		320.00000	333	24.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put		1,995.00000	2,035	24.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call		157.00000	164	28.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put		3,832.00000	3,866	28.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call		91.00000	94	31.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put		5,766.00000	5,796	31.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call		57.00000	57	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put		7,732.00000	7,759	34.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call		4,376.00000	4,352	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put		1.00000	4	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call		3,382.00000	3,363	24.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put		7.00000	15	24.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call		2,407.00000	2,389	20.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put		32.00000	41	20.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call		1,517.00000	1,506	18.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put		142.00000	158	18.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call		327.00000	340	24.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put		1,952.00000	1,992	24.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call		160.00000	166	28.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put		3,785.00000	3,818	28.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call		92.00000	95	31.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put		5,717.00000	5,747	31.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		58.00000	58	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		7,683.00000	7,710	33.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		4,426.00000	4,401	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		1.00000	3	27.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	4.95	Call			3,432.00000	3,413	24.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put			7.00000	15	24.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call			2,454.00000	2,437	20.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put			29.00000	39	20.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call			1,558.00000	1,546	18.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put			133.00000	148	18.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call			333.00000	347	24.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put			1,908.00000	1,949	24.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call			162.00000	169	28.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put			3,737.00000	3,771	28.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call			93.00000	96	31.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put			5,668.00000	5,698	31.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call			59.00000	58	33.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put			7,634.00000	7,660	33.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call			4,078.00000	4,056	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put			3.00000	8	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call			3,085.00000	3,067	22.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put			10.00000	19	22.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call			2,125.00000	2,104	19.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put			50.00000	56	19.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call			1,282.00000	1,278	18.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put			207.00000	230	18.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call			291.00000	302	25.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put			2,216.00000	2,254	25.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call			147.00000	153	28.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put			4,072.00000	4,105	28.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call			86.00000	89	32.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Put			6,011.00000	6,041	32.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call			55.00000	54	34.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put			7,980.00000	8,006	34.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Call			4,476.00000	4,451	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Put			1.00000	3	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Call			3,482.00000	3,462	25.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Put			7.00000	14	25.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Call			2,502.00000	2,485	20.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Put			27.00000	37	20.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Call			1,599.00000	1,586	18.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Put			124.00000	138	18.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Call			340.00000	354	24.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Put			1,865.00000	1,906	24.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Call			164.00000	171	28.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Put			3,689.00000	3,723	28.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Call			95.00000	97	31.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Put			5,620.00000	5,649	31.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Call			59.00000	59	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 13/12/2010 Currency Future	15.90	Put		7,584.00000	7,611	33.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Call		4,526.00000	4,500	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Put		1.00000	2	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Call		3,531.00000	3,511	25.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Put		6.00000	13	25.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Call		2,550.00000	2,533	20.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Put		25.00000	35	20.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Call		1,640.00000	1,626	18.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Put		115.00000	128	18.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Call		347.00000	361	24.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Put		1,822.00000	1,863	24.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Call		167.00000	174	28.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Put		3,642.00000	3,676	28.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Call		96.00000	99	31.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Put		5,571.00000	5,601	31.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Call		60.00000	60	33.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Put		7,535.00000	7,562	33.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Call		4,029.00000	4,007	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Put		4.00000	9	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Call		3,035.00000	3,018	22.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Put		10.00000	20	22.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Call		2,079.00000	2,057	19.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Put		54.00000	59	19.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Call		1,245.00000	1,242	18.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Put		220.00000	244	18.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Call		285.00000	297	25.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Put		2,260.00000	2,299	25.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.35	Call		145.00000	151	29.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.35	Put		4,120.00000	4,153	29.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Call		86.00000	88	32.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Put		6,061.00000	6,090	32.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Call		54.00000	53	34.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Put		8,029.00000	8,055	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.96120	12.84490		18.94	19,117,770.00	1,475	38,340.00
£ / R On 14/12/2009 Currency Future	12.85	Call		320.00000	399	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		325.00000	287	18.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		454.00000	543	18.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		209.00000	182	18.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		516.00000	609	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		171.00000	148	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		655.00000	755	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		110.00000	94	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		583.00000	680	18.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		138.00000	119	18.11	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	12.20	Call			731.00000	834	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			86.00000	73	17.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			771.00000	875	17.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			76.00000	64	17.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call			947.00000	1,062	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put			52.00000	50	19.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			1,137.00000	1,252	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			42.00000	41	21.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			1,089.00000	1,204	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			44.00000	43	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			1,233.00000	1,348	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			38.00000	37	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call			994.00000	1,109	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put			49.00000	48	19.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			900.00000	1,015	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			55.00000	53	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			693.00000	794	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			98.00000	83	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			549.00000	644	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			154.00000	133	18.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			619.00000	717	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			124.00000	106	18.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			424.00000	512	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			230.00000	201	18.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			396.00000	482	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			252.00000	221	18.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			370.00000	453	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			275.00000	242	18.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			297.00000	373	18.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			352.00000	312	18.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			254.00000	326	18.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			409.00000	365	18.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			275.00000	349	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			380.00000	338	18.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			235.00000	304	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			440.00000	393	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			205.00000	264	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			511.00000	453	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			169.00000	218	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			624.00000	557	19.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			122.00000	160	20.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			827.00000	749	20.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			115.00000	150	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			870.00000	789	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			108.00000	141	20.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.65	Put			913.00000	830	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			115.00000	150	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			870.00000	789	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			101.00000	133	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			957.00000	872	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			95.00000	125	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,001.00000	914	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			80.00000	104	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,135.00000	1,043	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			85.00000	111	21.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,090.00000	1,000	21.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			148.00000	193	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			703.00000	631	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			192.00000	248	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			547.00000	486	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			139.00000	181	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			744.00000	670	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			108.00000	141	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			913.00000	830	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			90.00000	118	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,045.00000	957	21.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			85.00000	111	21.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,090.00000	1,000	21.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			95.00000	125	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,001.00000	914	21.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			130.00000	170	20.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			785.00000	709	20.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			148.00000	193	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			703.00000	631	19.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			158.00000	205	19.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			663.00000	594	19.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			192.00000	248	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			547.00000	486	19.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			205.00000	264	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			511.00000	453	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			220.00000	283	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			475.00000	422	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			101.00000	133	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			957.00000	872	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			139.00000	181	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			744.00000	670	20.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			220.00000	283	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			475.00000	422	18.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			115.00000	150	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			870.00000	789	20.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.30	Call			51.00000	66	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,506.00000	1,405	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			71.00000	93	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,226.00000	1,132	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			67.00000	88	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,272.00000	1,176	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			67.00000	88	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,272.00000	1,176	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			63.00000	83	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,318.00000	1,221	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			54.00000	70	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,459.00000	1,359	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			44.00000	56	24.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,649.00000	1,545	24.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			48.00000	62	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,553.00000	1,451	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			46.00000	59	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,601.00000	1,498	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			41.00000	53	24.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,697.00000	1,592	24.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			28.00000	35	25.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,083.00000	1,974	25.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			30.00000	37	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,035.00000	1,926	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			37.00000	48	24.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,793.00000	1,687	24.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			34.00000	43	25.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,889.00000	1,782	25.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			31.00000	39	25.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,986.00000	1,878	25.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			26.00000	32	26.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,181.00000	2,071	26.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			24.00000	29	26.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,279.00000	2,168	26.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			21.00000	27	26.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,377.00000	2,265	26.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			15.00000	19	28.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,770.00000	2,658	28.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			63.00000	83	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,318.00000	1,221	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			57.00000	74	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,412.00000	1,313	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			80.00000	104	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,135.00000	1,043	21.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			37.00000	48	24.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.60	Put		1,793.00000	1,687	24.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		60.00000	78	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,365.00000	1,267	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		39.00000	50	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,744.00000	1,639	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		36.00000	45	24.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,841.00000	1,734	24.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		32.00000	41	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,938.00000	1,830	25.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		23.00000	28	26.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,328.00000	2,217	26.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		85.00000	111	21.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,090.00000	1,000	21.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		75.00000	98	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,180.00000	1,087	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		60.00000	78	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,365.00000	1,267	22.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		39.00000	50	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,744.00000	1,639	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		27.00000	34	25.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		2,132.00000	2,022	25.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		36.00000	45	24.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,841.00000	1,734	24.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		25.00000	31	26.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,230.00000	2,119	26.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		46.00000	59	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,601.00000	1,498	23.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		28.00000	35	25.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,083.00000	1,974	25.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		48.00000	62	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,553.00000	1,451	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		4,545.00000	4,661	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		0.00000	0	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,049.00000	3,165	33.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		4.00000	4	33.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		1,572.00000	1,687	24.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		27.00000	26	24.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		344.00000	425	18.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		299.00000	264	18.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		12.00000	16	29.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,968.00000	2,855	29.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		4.00000	6	34.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		4,459.00000	4,345	34.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		1.00000	2	38.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,957.00000	5,841	38.40	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	20.30	Call			1.00000	1	42.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,456.00000	7,340	42.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,995.00000	5,111	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,497.00000	3,614	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			2.00000	2	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,011.00000	2,126	27.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			17.00000	15	27.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			19.00000	23	27.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,524.00000	2,412	27.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			6.00000	8	33.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,011.00000	3,897	33.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			2.00000	3	37.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,507.00000	5,392	37.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,006.00000	6,890	41.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,245.00000	5,361	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,747.00000	3,863	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			2.00000	2	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,256.00000	2,372	28.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			11.00000	11	28.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			812.00000	921	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			67.00000	60	18.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			7.00000	9	32.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,762.00000	3,648	32.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			2.00000	3	36.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,257.00000	5,142	36.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	40.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,756.00000	6,640	40.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			297.00000	373	18.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			352.00000	312	18.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			180.00000	233	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			585.00000	521	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			71.00000	93	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,226.00000	1,132	22.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			158.00000	205	19.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			663.00000	594	19.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			63.00000	83	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,318.00000	1,221	22.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			75.00000	98	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,180.00000	1,087	22.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			130.00000	170	20.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			785.00000	709	20.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,750.00000	2,867	31.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.10	Put		5.00000	5	31.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		1,768.00000	1,882	26.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		23.00000	21	26.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		5.00000	7	34.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		4,260.00000	4,146	34.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	2	39.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		6,256.00000	6,141	39.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		1.00000	1	45.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		8,256.00000	8,140	45.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		3,647.00000	3,763	36.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		2.00000	2	36.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		2,651.00000	2,767	30.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		6.00000	6	30.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		1,670.00000	1,785	25.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		25.00000	24	25.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		4.00000	6	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		4,360.00000	4,245	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		1.00000	2	39.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		6,356.00000	6,240	39.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		1.00000	1	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,356.00000	8,240	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		2,503.00000	2,619	29.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		8.00000	8	29.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		1,524.00000	1,639	24.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		29.00000	27	24.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		4.00000	6	34.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		4,509.00000	4,395	34.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		1.00000	2	39.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		6,506.00000	6,390	39.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		1.00000	1	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		8,506.00000	8,390	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		3,547.00000	3,663	36.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		2.00000	2	36.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		2,552.00000	2,668	30.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		7.00000	7	30.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		19.00000	24	27.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		2,475.00000	2,363	27.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		1.00000	2	39.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		6,456.00000	6,340	39.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		1.00000	1	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		8,456.00000	8,340	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		3,348.00000	3,464	35.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		3.00000	3	35.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		2,355.00000	2,470	29.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		10.00000	9	29.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.50	Call			1,378.00000	1,493	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			33.00000	31	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			16.00000	20	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			2,671.00000	2,559	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			4.00000	5	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			4,659.00000	4,544	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			6,656.00000	6,540	40.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			1.00000	1	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			8,656.00000	8,539	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			3,198.00000	3,314	34.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			3.00000	3	34.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			2,207.00000	2,323	28.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			12.00000	11	28.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			14.00000	18	28.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			2,819.00000	2,707	28.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			3.00000	5	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			4,808.00000	4,693	35.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	40.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			6,806.00000	6,690	40.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	1	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			8,806.00000	8,689	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			3,148.00000	3,265	33.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			3.00000	3	33.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			2,158.00000	2,273	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			13.00000	12	28.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			1,185.00000	1,300	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			40.00000	38	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			14.00000	17	28.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			2,869.00000	2,756	28.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			3.00000	4	35.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			4,858.00000	4,743	35.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	1	41.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			6,856.00000	6,740	41.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	1	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			8,856.00000	8,739	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			3,099.00000	3,215	33.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			4.00000	4	33.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			2,109.00000	2,224	27.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			14.00000	13	27.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			13.00000	17	29.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			2,918.00000	2,805	29.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			3.00000	4	35.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			4,908.00000	4,793	35.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	41.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.75	Put		6,906.00000	6,790	41.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		0.00000	1	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		8,906.00000	8,789	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		2,999.00000	3,115	32.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		4.00000	4	32.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		1,041.00000	1,156	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		46.00000	45	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		12.00000	15	29.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		3,017.00000	2,904	29.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		3.00000	4	36.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		5,008.00000	4,893	36.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		0.00000	0	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		9,005.00000	8,889	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		2,060.00000	2,175	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		15.00000	14	27.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		3.00000	4	35.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		4,958.00000	4,843	35.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		1.00000	1	41.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		6,956.00000	6,840	41.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		0.00000	0	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		8,955.00000	8,839	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		3,298.00000	3,414	34.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		3.00000	3	34.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		2,306.00000	2,421	28.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		11.00000	10	28.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		1,329.00000	1,444	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		34.00000	33	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		484.00000	576	18.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		189.00000	164	18.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		15.00000	20	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		2,721.00000	2,608	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		3.00000	5	35.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		4,708.00000	4,594	35.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		1.00000	1	40.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		6,706.00000	6,590	40.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		1.00000	1	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		8,706.00000	8,589	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		3,398.00000	3,514	35.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		3.00000	3	35.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		2,404.00000	2,520	29.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		9.00000	9	29.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		1,426.00000	1,541	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		31.00000	30	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		17.00000	21	27.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		2,622.00000	2,510	27.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.45	Call			4.00000	5	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			4,609.00000	4,494	35.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	40.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			6,606.00000	6,490	40.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			1.00000	1	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			8,606.00000	8,489	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,797.00000	3,913	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			2.00000	1	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,800.00000	2,916	31.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			5.00000	5	31.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,817.00000	1,931	26.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			22.00000	20	26.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			853.00000	968	18.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			58.00000	57	18.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			25.00000	31	26.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,230.00000	2,119	26.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			5.00000	7	33.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,210.00000	4,096	33.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	2	39.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,206.00000	6,091	39.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			1.00000	1	45.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,206.00000	8,090	45.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,846.00000	3,962	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			1.00000	1	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,850.00000	2,966	31.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			5.00000	5	31.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,866.00000	1,980	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			21.00000	19	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			5.00000	7	33.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,160.00000	4,046	33.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	2	38.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,156.00000	6,041	38.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			1.00000	1	45.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,156.00000	8,040	45.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,697.00000	3,813	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			2.00000	2	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,701.00000	2,817	30.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			6.00000	6	30.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,719.00000	1,834	25.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			24.00000	23	25.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			23.00000	28	26.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,328.00000	2,217	26.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			5.00000	7	34.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,310.00000	4,196	34.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	2	39.26	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	19.15	Put			6,306.00000	6,190	39.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			1.00000	1	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,306.00000	8,190	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,597.00000	3,713	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			2.00000	2	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,602.00000	2,718	30.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			7.00000	7	30.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,621.00000	1,736	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			26.00000	25	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			20.00000	25	27.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,426.00000	2,314	27.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			4.00000	6	34.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,409.00000	4,295	34.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	2	39.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,406.00000	6,290	39.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			1.00000	1	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,406.00000	8,290	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			3,447.00000	3,564	35.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			2.00000	3	35.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			2,453.00000	2,569	29.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			8.00000	8	29.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			1,475.00000	1,590	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			30.00000	29	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			18.00000	22	27.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			2,573.00000	2,461	27.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			4.00000	5	34.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			4,559.00000	4,444	34.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	2	40.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			6,556.00000	6,440	40.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			1.00000	1	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			8,556.00000	8,440	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			3,248.00000	3,364	34.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			3.00000	3	34.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			1,281.00000	1,396	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			36.00000	35	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			3.00000	5	35.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			4,758.00000	4,644	35.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			0.00000	1	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			8,756.00000	8,639	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			2,949.00000	3,066	32.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			4.00000	4	32.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			1,963.00000	2,077	27.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			18.00000	16	27.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			11.00000	15	29.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,067.00000	2,954	29.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.90	Call		3.00000	4	36.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		5,058.00000	4,943	36.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		1.00000	1	41.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		7,056.00000	6,940	41.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		0.00000	0	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		9,055.00000	8,939	45.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call		3,896.00000	4,012	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put		1.00000	1	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call		2,899.00000	3,016	32.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put		5.00000	5	32.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call		1,914.00000	2,028	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put		19.00000	17	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call		5.00000	7	33.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put		4,110.00000	3,996	33.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call		1.00000	2	38.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put		6,106.00000	5,991	38.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call		1.00000	1	44.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put		8,106.00000	7,990	44.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call		3,996.00000	4,112	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put		1.00000	1	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call		1.00000	2	38.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put		6,007.00000	5,891	38.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call		1.00000	1	44.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put		8,006.00000	7,890	44.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call		3,946.00000	4,062	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put		1.00000	1	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call		6.00000	8	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put		4,061.00000	3,946	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call		1.00000	2	38.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put		6,056.00000	5,941	38.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call		1.00000	1	44.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put		8,056.00000	7,940	44.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call		4,146.00000	4,262	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put		1.00000	1	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call		6.00000	9	32.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put		3,861.00000	3,747	32.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call		2.00000	2	38.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put		5,857.00000	5,741	38.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call		1.00000	1	44.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put		7,856.00000	7,740	44.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call		4,195.00000	4,312	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put		1.00000	0	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call		7.00000	9	32.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put		3,812.00000	3,698	32.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call		2.00000	2	38.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.65	Put		5,807.00000	5,691	38.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call		1.00000	1	43.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put		7,806.00000	7,690	43.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call		4,245.00000	4,362	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put		0.00000	0	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call		2.00000	2	37.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put		5,757.00000	5,641	37.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call		1.00000	1	43.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put		7,756.00000	7,640	43.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call		4,295.00000	4,412	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put		0.00000	0	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call		7.00000	9	32.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put		3,712.00000	3,598	32.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call		2.00000	2	37.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put		5,707.00000	5,591	37.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		1.00000	1	43.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		7,706.00000	7,590	43.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		4,495.00000	4,611	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		0.00000	0	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		8.00000	11	31.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		3,513.00000	3,400	31.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		1.00000	1	43.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		7,506.00000	7,390	43.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		8.00000	11	31.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		3,463.00000	3,350	31.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		2.00000	3	37.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		5,457.00000	5,342	37.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call		4,445.00000	4,561	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put		0.00000	0	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call		8.00000	10	31.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put		3,563.00000	3,449	31.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call		2.00000	3	37.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put		5,557.00000	5,441	37.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call		1.00000	1	43.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put		7,556.00000	7,440	43.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call		4,595.00000	4,711	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put		0.00000	0	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call		9.00000	12	30.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put		3,414.00000	3,300	30.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call		2.00000	3	37.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put		5,407.00000	5,292	37.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call		1.00000	1	42.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put		7,406.00000	7,290	42.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call		4,845.00000	4,961	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put		0.00000	0	37.28	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	16.00	Call			11.00000	14	29.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put			3,166.00000	3,053	29.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call			2.00000	4	36.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put			5,158.00000	5,042	36.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call			1.00000	1	41.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put			7,156.00000	7,040	41.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call			4,945.00000	5,061	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call			4,395.00000	4,511	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put			0.00000	0	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call			7.00000	10	31.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put			3,613.00000	3,499	31.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call			2.00000	3	37.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put			5,607.00000	5,491	37.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call			1.00000	1	43.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put			7,606.00000	7,490	43.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call			4,645.00000	4,761	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put			0.00000	0	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call			9.00000	12	30.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put			3,364.00000	3,251	30.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call			2.00000	3	36.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put			5,357.00000	5,242	36.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call			1.00000	1	42.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put			7,356.00000	7,240	42.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call			4,895.00000	5,011	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put			0.00000	0	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call			11.00000	14	29.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Put			3,116.00000	3,003	29.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call			3.00000	4	36.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put			5,108.00000	4,992	36.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call			1.00000	1	41.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put			7,106.00000	6,990	41.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Call			5,195.00000	5,311	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Put			0.00000	0	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Call			5,045.00000	5,161	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Put			0.00000	0	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Call			4,046.00000	4,162	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Put			1.00000	1	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Call			5,095.00000	5,211	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Put			0.00000	0	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Call			4,096.00000	4,212	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Put			1.00000	1	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Call			4,695.00000	4,811	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Put			0.00000	0	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Call			9.00000	12	30.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.15	Put			3,314.00000	3,201	30.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Call			2.00000	3	36.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Put			5,307.00000	5,192	36.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Call			1.00000	1	42.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Put			7,306.00000	7,190	42.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Call			4,345.00000	4,461	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Put			0.00000	0	37.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Call			7.00000	10	31.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Put			3,662.00000	3,549	31.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Call			2.00000	2	37.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Put			5,657.00000	5,541	37.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Call			1.00000	1	43.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Put			7,656.00000	7,540	43.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.17750		13.06320		19.04	197,662.50	15	779.00
£ / R On 15/03/2010 Currency Future	13.05	Call			569.00000	658	18.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			556.00000	530	18.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			663.00000	756	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			450.00000	428	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			741.00000	837	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			378.00000	360	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			856.00000	956	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			293.00000	278	17.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			797.00000	895	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			334.00000	317	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			918.00000	1,020	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			255.00000	242	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			951.00000	1,056	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			237.00000	229	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			1,096.00000	1,208	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			183.00000	180	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			1,258.00000	1,368	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			145.00000	140	17.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			1,217.00000	1,327	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			154.00000	150	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			1,342.00000	1,451	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			129.00000	123	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			1,136.00000	1,247	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			173.00000	170	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			1,056.00000	1,169	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			193.00000	192	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			887.00000	987	17.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			273.00000	260	17.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			769.00000	866	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			355.00000	338	17.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			826.00000	925	17.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.55	Put			313.00000	297	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			688.00000	782	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			425.00000	405	18.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			638.00000	730	18.24	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			475.00000	453	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			615.00000	706	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			502.00000	478	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			548.00000	635	18.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			585.00000	558	18.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			507.00000	592	18.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			644.00000	614	18.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			527.00000	613	18.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			614.00000	586	18.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			487.00000	571	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			674.00000	644	18.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			454.00000	532	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			740.00000	704	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			393.00000	464	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			880.00000	836	19.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			341.00000	406	19.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,028.00000	978	19.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			330.00000	392	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,066.00000	1,015	19.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			318.00000	380	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,105.00000	1,052	20.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			308.00000	367	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,144.00000	1,090	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			287.00000	344	20.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,224.00000	1,166	20.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			259.00000	312	20.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,346.00000	1,284	20.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			268.00000	322	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,305.00000	1,245	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			2,066.00000	2,180	20.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			53.00000	52	20.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			3,923.00000	4,037	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			10.00000	10	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			366.00000	434	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			953.00000	906	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			438.00000	513	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			774.00000	736	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			181.00000	221	22.01	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,818.00000	1,743	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			407.00000	480	19.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			844.00000	802	19.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.05	Call			277.00000	333	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,264.00000	1,205	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			297.00000	355	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,184.00000	1,128	20.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			379.00000	448	19.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			916.00000	871	19.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			422.00000	496	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			809.00000	769	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			470.00000	551	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			707.00000	674	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			354.00000	419	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			990.00000	942	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,579.00000	3,694	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			15.00000	17	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,600.00000	2,715	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			37.00000	38	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,648.00000	1,753	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			84.00000	76	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			206.00000	250	21.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,643.00000	1,572	21.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			109.00000	137	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,546.00000	2,460	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			53.00000	67	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,490.00000	3,389	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			29.00000	34	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,466.00000	4,357	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,480.00000	3,596	26.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			17.00000	18	26.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,502.00000	2,617	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			39.00000	40	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,559.00000	1,665	18.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			95.00000	88	18.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			193.00000	235	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,730.00000	1,657	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			101.00000	128	23.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,638.00000	2,550	23.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			50.00000	62	24.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,587.00000	3,485	24.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			28.00000	33	25.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,565.00000	4,455	25.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,382.00000	3,497	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			19.00000	20	26.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,405.00000	2,520	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			42.00000	42	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,471.00000	1,578	18.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.70	Put			108.00000	101	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			94.00000	119	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,731.00000	2,641	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			46.00000	58	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,683.00000	3,580	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			27.00000	32	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,664.00000	4,554	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,284.00000	3,399	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			20.00000	22	25.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,308.00000	2,422	21.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			45.00000	45	21.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,385.00000	1,493	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			122.00000	115	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			171.00000	208	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,907.00000	1,831	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			88.00000	110	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,824.00000	2,733	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			43.00000	54	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,780.00000	3,676	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			26.00000	31	26.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,763.00000	4,653	26.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,137.00000	3,252	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			23.00000	25	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,163.00000	2,277	20.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			50.00000	49	20.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			156.00000	190	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,042.00000	1,963	22.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			79.00000	99	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,965.00000	2,872	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			39.00000	48	25.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,926.00000	3,821	25.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			25.00000	29	26.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,912.00000	4,802	26.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,235.00000	3,350	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			21.00000	23	25.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,260.00000	2,374	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			46.00000	46	21.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			165.00000	202	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,952.00000	1,874	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			84.00000	106	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,871.00000	2,779	24.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			42.00000	52	24.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,829.00000	3,724	24.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			26.00000	30	26.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,812.00000	4,703	26.59	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	9.55	Call			3,529.00000	3,645	26.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			16.00000	18	26.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,551.00000	2,666	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			38.00000	39	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,603.00000	1,709	18.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			90.00000	82	18.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			199.00000	242	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,686.00000	1,615	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			105.00000	132	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,592.00000	2,505	23.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			52.00000	64	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,538.00000	3,437	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			29.00000	34	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,515.00000	4,406	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,333.00000	3,448	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			20.00000	21	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,356.00000	2,471	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			43.00000	44	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,428.00000	1,535	18.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			115.00000	108	18.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			714.00000	809	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			401.00000	382	18.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			176.00000	214	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,863.00000	1,787	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			91.00000	114	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,778.00000	2,687	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			45.00000	56	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,732.00000	3,628	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			27.00000	31	26.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,713.00000	4,604	26.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,431.00000	3,547	26.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			18.00000	19	26.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,454.00000	2,569	22.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			40.00000	41	22.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,515.00000	1,621	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			101.00000	94	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			187.00000	228	21.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,774.00000	1,700	21.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			98.00000	123	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,684.00000	2,596	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			48.00000	60	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,635.00000	3,532	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			28.00000	32	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,614.00000	4,505	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,186.00000	3,301	25.51	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	9.90	Put			22.00000	24	25.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,211.00000	2,325	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			48.00000	48	21.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,300.00000	1,409	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			137.00000	132	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			160.00000	196	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,997.00000	1,919	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			81.00000	103	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,918.00000	2,825	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			41.00000	50	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,877.00000	3,773	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			25.00000	30	26.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,862.00000	4,752	26.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			354.00000	419	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			990.00000	942	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,776.00000	3,891	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			13.00000	13	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,795.00000	2,910	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			32.00000	33	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,829.00000	1,939	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			66.00000	61	18.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			984.00000	1,093	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			220.00000	216	17.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			235.00000	283	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,471.00000	1,406	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			126.00000	156	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,363.00000	2,278	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			61.00000	77	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,298.00000	3,199	24.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			32.00000	38	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,268.00000	4,160	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			17.00000	21	30.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,254.00000	6,143	30.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			8.00000	11	33.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			8,245.00000	8,133	33.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,628.00000	3,744	27.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			15.00000	16	27.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,649.00000	2,764	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			35.00000	37	23.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			1,692.00000	1,798	18.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			79.00000	71	18.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			113.00000	142	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,500.00000	2,415	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			30.00000	35	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,416.00000	4,307	25.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.45	Call			16.00000	20	30.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,403.00000	6,293	30.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			7.00000	10	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,394.00000	8,283	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			15.00000	19	30.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,502.00000	6,392	30.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			7.00000	10	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,494.00000	8,382	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			15.00000	19	30.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			6,552.00000	6,441	30.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			7.00000	9	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			8,544.00000	8,432	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			14.00000	18	30.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			6,701.00000	6,590	30.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			6.00000	8	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			8,693.00000	8,581	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			14.00000	17	31.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,800.00000	6,690	31.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			6.00000	8	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,792.00000	8,680	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			13.00000	17	31.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,850.00000	6,740	31.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			5.00000	8	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,842.00000	8,730	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			13.00000	17	31.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,900.00000	6,789	31.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			5.00000	7	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			8,892.00000	8,780	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			3,039.00000	3,154	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			26.00000	27	24.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,176.00000	1,287	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			163.00000	159	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			73.00000	92	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			3,060.00000	2,965	24.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			24.00000	28	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,011.00000	4,901	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			13.00000	16	31.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			6,999.00000	6,889	31.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			5.00000	7	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			8,992.00000	8,879	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			14.00000	18	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			6,751.00000	6,640	31.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			6.00000	8	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			8,743.00000	8,631	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			15.00000	19	30.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.65	Put		6,601.00000	6,491	30.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		7.00000	9	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		8,593.00000	8,482	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		3,677.00000	3,793	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		14.00000	16	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		2,697.00000	2,813	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		34.00000	35	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		1,738.00000	1,843	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		74.00000	66	18.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		117.00000	147	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,454.00000	2,370	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		30.00000	35	25.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,367.00000	4,258	25.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		16.00000	20	30.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		6,353.00000	6,243	30.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		8.00000	11	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,345.00000	8,233	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		3,825.00000	3,939	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		12.00000	12	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		2,844.00000	2,959	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		31.00000	31	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		1,875.00000	1,987	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		62.00000	60	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,017.00000	1,131	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		204.00000	203	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		131.00000	160	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,317.00000	2,233	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		32.00000	39	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,219.00000	4,112	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		17.00000	21	30.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		6,204.00000	6,094	30.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		9.00000	11	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		8,195.00000	8,084	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		3,874.00000	3,988	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		11.00000	11	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		2,893.00000	3,008	24.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		30.00000	30	24.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		1,923.00000	2,035	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		59.00000	58	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		134.00000	165	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,271.00000	2,187	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		33.00000	41	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		4,170.00000	4,063	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		17.00000	21	29.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		6,154.00000	6,044	29.91	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 15/03/2010 Currency Future	21.20	Call			9.00000	11	33.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			8,146.00000	8,034	33.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			3,727.00000	3,842	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			13.00000	14	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			2,746.00000	2,862	23.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			33.00000	34	23.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			1,783.00000	1,891	18.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			70.00000	63	18.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			121.00000	152	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			2,408.00000	2,324	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			31.00000	37	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			4,318.00000	4,209	25.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			16.00000	21	30.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,303.00000	6,193	30.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			8.00000	11	33.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,295.00000	8,183	33.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			16.00000	20	30.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			6,452.00000	6,342	30.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			7.00000	10	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,444.00000	8,332	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			2,990.00000	3,105	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			27.00000	28	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			2,018.00000	2,132	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			55.00000	54	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			71.00000	89	24.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,107.00000	3,011	24.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			24.00000	28	27.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,060.00000	4,951	27.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			12.00000	16	31.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,049.00000	6,938	31.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			5.00000	7	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			9,042.00000	8,929	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			2,941.00000	3,056	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			28.00000	29	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			1,970.00000	2,083	19.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			57.00000	56	19.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			68.00000	86	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,155.00000	3,058	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			23.00000	28	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,110.00000	5,000	27.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			12.00000	16	31.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			7,099.00000	6,988	31.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			5.00000	6	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,091.00000	8,979	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			3,088.00000	3,203	25.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.00	Put		25.00000	26	25.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		2,115.00000	2,228	20.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		51.00000	51	20.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		592.00000	681	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		529.00000	504	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		76.00000	96	24.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		3,013.00000	2,918	24.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		24.00000	29	26.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		4,961.00000	4,851	26.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		13.00000	16	31.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		6,950.00000	6,839	31.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		5.00000	7	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		8,942.00000	8,830	33.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		4,022.00000	4,136	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		8.00000	8	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		147.00000	180	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		2,133.00000	2,052	22.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		37.00000	45	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		4,024.00000	3,918	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		18.00000	22	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		6,005.00000	5,894	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call		9.00000	12	33.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put		7,996.00000	7,884	33.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call		138.00000	170	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put		2,225.00000	2,142	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call		34.00000	42	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put		4,121.00000	4,015	25.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call		18.00000	22	29.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put		6,104.00000	5,994	29.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call		9.00000	11	33.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put		8,096.00000	7,984	33.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call		3,972.00000	4,086	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put		9.00000	9	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call		142.00000	175	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put		2,179.00000	2,097	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call		36.00000	44	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put		4,072.00000	3,966	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call		18.00000	22	29.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put		6,055.00000	5,944	29.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call		9.00000	12	33.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put		8,046.00000	7,934	33.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call		4,120.00000	4,234	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put		7.00000	7	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call		18.00000	22	29.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put		5,905.00000	5,795	29.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	20.95	Call			9.00000	12	32.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			7,896.00000	7,785	32.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			4,219.00000	4,333	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			6.00000	5	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			19.00000	23	29.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			5,806.00000	5,696	29.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			10.00000	12	32.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			7,796.00000	7,685	32.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			4,169.00000	4,284	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			6.00000	6	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			19.00000	23	29.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			5,855.00000	5,745	29.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			10.00000	12	32.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			7,846.00000	7,735	32.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			4,268.00000	4,382	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			5.00000	5	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			19.00000	23	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			5,756.00000	5,646	28.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			10.00000	13	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			7,747.00000	7,635	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			4,516.00000	4,630	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put			3.00000	3	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call			21.00000	25	28.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put			5,507.00000	5,397	28.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call			11.00000	14	32.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put			7,497.00000	7,386	32.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call			4,566.00000	4,680	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put			3.00000	3	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call			21.00000	25	28.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put			5,458.00000	5,348	28.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call			11.00000	14	32.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put			7,448.00000	7,336	32.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call			4,466.00000	4,581	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put			3.00000	3	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call			20.00000	24	28.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put			5,557.00000	5,447	28.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call			10.00000	13	32.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put			7,547.00000	7,436	32.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call			4,615.00000	4,730	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put			2.00000	2	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call			213.00000	258	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put			1,599.00000	1,530	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call			55.00000	69	24.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put			3,442.00000	3,342	24.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call			21.00000	25	28.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	18.45	Put		5,408.00000	5,298	28.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		11.00000	14	32.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		7,398.00000	7,287	32.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call		4,864.00000	4,979	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put		1.00000	1	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call		251.00000	302	20.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put		1,388.00000	1,325	20.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call		66.00000	83	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put		3,203.00000	3,105	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call		23.00000	27	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put		5,160.00000	5,050	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call		12.00000	15	31.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put		7,149.00000	7,038	31.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call		4,914.00000	5,029	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put		1.00000	1	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call		4,417.00000	4,531	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put		4.00000	4	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call		20.00000	24	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put		5,607.00000	5,497	28.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call		10.00000	13	32.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put		7,597.00000	7,486	32.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Call		5,014.00000	5,128	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Put		1.00000	1	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Call		5,214.00000	5,328	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Put		0.00000	0	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Call		5,064.00000	5,178	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Put		1.00000	1	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Call		4,071.00000	4,185	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Put		8.00000	7	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Call		5,114.00000	5,228	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Put		1.00000	1	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Call		4,715.00000	4,829	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Put		2.00000	2	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Call		227.00000	275	21.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Put		1,514.00000	1,447	21.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Call		59.00000	74	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Put		3,346.00000	3,247	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Call		22.00000	26	27.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Put		5,309.00000	5,199	27.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Call		11.00000	15	31.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Put		7,298.00000	7,187	31.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Call		4,665.00000	4,780	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Put		2.00000	2	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Call		220.00000	266	21.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Put		1,556.00000	1,488	21.32	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 15/03/2010 Currency Future	16.40	Call			57.00000	72	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Put			3,394.00000	3,294	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Call			21.00000	26	27.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Put			5,358.00000	5,248	27.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Call			11.00000	14	31.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Put			7,348.00000	7,237	31.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Call			4,367.00000	4,481	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Put			4.00000	4	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Call			20.00000	24	28.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Put			5,657.00000	5,546	28.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Call			10.00000	13	32.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Put			7,647.00000	7,536	32.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.39420		13.28200		19.00	66,971.00	5	564.00
£ / R On 14/06/2010 Currency Future	13.30	Call			734.00000	826	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			752.00000	732	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			695.00000	785	18.67	6,280,000.00	8	11,323.00
£ / R On 14/06/2010 Currency Future	13.40	Put			813.00000	791	18.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			109.00000	130	25.39	1,040,000.00	8	11,279.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,327.00000	4,236	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			841.00000	938	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			609.00000	594	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			912.00000	1,013	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			530.00000	518	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,015.00000	1,120	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			433.00000	426	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			962.00000	1,065	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			480.00000	471	17.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			1,071.00000	1,177	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			389.00000	383	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,099.00000	1,210	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			367.00000	365	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,229.00000	1,344	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			297.00000	300	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			1,370.00000	1,488	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			238.00000	243	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,334.00000	1,451	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			252.00000	257	17.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,444.00000	1,562	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			212.00000	218	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,264.00000	1,379	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			282.00000	285	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			1,162.00000	1,276	17.34	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put			330.00000	332	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,042.00000	1,148	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			410.00000	404	17.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.75	Call			988.00000	1,092	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			456.00000	448	17.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			936.00000	1,039	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			504.00000	494	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,015.00000	1,120	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			433.00000	426	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,195.00000	1,310	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			313.00000	316	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			864.00000	963	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			582.00000	568	18.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			754.00000	848	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			722.00000	703	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			818.00000	915	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			636.00000	621	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			419.00000	483	20.52	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,537.00000	1,489	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			796.00000	892	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			664.00000	648	18.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			714.00000	805	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			782.00000	761	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			677.00000	765	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			845.00000	821	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			642.00000	727	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			910.00000	883	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			579.00000	659	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,047.00000	1,015	19.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			510.00000	584	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,228.00000	1,189	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			498.00000	570	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,266.00000	1,226	19.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			474.00000	543	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,342.00000	1,299	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			462.00000	531	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,380.00000	1,336	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			430.00000	495	20.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,498.00000	1,450	20.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			440.00000	506	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,458.00000	1,412	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			550.00000	627	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,118.00000	1,083	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			625.00000	709	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			943.00000	915	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			594.00000	675	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,012.00000	981	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			609.00000	692	19.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.65	Put		977.00000	948	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		536.00000	612	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,154.00000	1,118	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		485.00000	556	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,303.00000	1,262	19.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		451.00000	518	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,419.00000	1,374	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		523.00000	598	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,191.00000	1,154	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		564.00000	643	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,082.00000	1,049	19.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		523.00000	598	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,191.00000	1,154	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		536.00000	612	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,154.00000	1,118	19.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		594.00000	675	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,012.00000	981	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		659.00000	746	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		877.00000	852	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		382.00000	441	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,700.00000	1,647	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		274.00000	319	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,342.00000	2,274	22.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		174.00000	207	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,242.00000	3,162	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		115.00000	138	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,183.00000	4,093	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		65.00000	79	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		5,133.00000	5,035	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		280.00000	325	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,298.00000	2,231	22.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		178.00000	211	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,196.00000	3,117	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		117.00000	140	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,135.00000	4,046	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		67.00000	82	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,085.00000	4,987	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,689.00000	4,801	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		7.00000	7	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		3,225.00000	3,339	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		43.00000	44	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		1,802.00000	1,921	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		120.00000	126	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		195.00000	230	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,013.00000	2,936	23.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.60	Call			102.00000	125	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,420.00000	4,331	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			42.00000	49	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,860.00000	5,755	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			25.00000	29	27.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,343.00000	7,235	27.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,135.00000	5,247	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			3.00000	3	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,665.00000	3,779	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			33.00000	35	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,215.00000	2,334	18.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			83.00000	90	18.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			240.00000	281	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,608.00000	2,537	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			125.00000	149	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,993.00000	3,905	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			55.00000	66	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,423.00000	5,321	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			28.00000	31	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,896.00000	6,787	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,384.00000	5,496	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			2.00000	2	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			3,908.00000	4,019	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			26.00000	25	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,453.00000	2,568	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			71.00000	74	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			269.00000	312	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,387.00000	2,318	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			138.00000	164	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,756.00000	3,670	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			64.00000	77	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,182.00000	5,083	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			29.00000	33	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,647.00000	6,539	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			3,812.00000	3,923	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			30.00000	29	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			2,837.00000	2,950	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			55.00000	55	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			1,886.00000	2,011	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			104.00000	117	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,129.00000	1,243	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			347.00000	348	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			400.00000	461	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,618.00000	1,567	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			258.00000	300	22.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.50	Put		2,476.00000	2,405	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		163.00000	194	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,381.00000	3,300	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		2,934.00000	3,047	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		52.00000	52	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		1,979.00000	2,103	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		97.00000	108	17.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		171.00000	202	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,289.00000	3,208	23.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		113.00000	135	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,231.00000	4,141	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		3,956.00000	4,068	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		24.00000	23	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		2,982.00000	3,095	21.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		50.00000	51	21.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,026.00000	2,149	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		94.00000	104	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		105.00000	128	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,373.00000	4,283	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		356.00000	412	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,824.00000	1,768	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		229.00000	269	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,697.00000	2,625	23.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		147.00000	175	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,615.00000	3,531	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		94.00000	114	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,562.00000	4,470	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		318.00000	369	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		2,036.00000	1,975	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		204.00000	241	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,922.00000	2,846	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		132.00000	158	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,850.00000	3,764	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		81.00000	98	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,799.00000	4,704	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		3,567.00000	3,681	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		35.00000	37	23.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		2,596.00000	2,710	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		64.00000	66	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		1,678.00000	1,797	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		146.00000	153	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		286.00000	332	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,254.00000	2,188	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		182.00000	216	23.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		3,150.00000	3,071	23.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.25	Call			120.00000	143	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,088.00000	3,999	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			70.00000	84	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			5,038.00000	4,940	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,421.00000	3,534	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			39.00000	40	22.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,559.00000	1,678	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			177.00000	183	17.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			3,372.00000	3,485	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			40.00000	41	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,405.00000	2,521	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			73.00000	77	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,520.00000	1,639	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			188.00000	194	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			887.00000	987	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			555.00000	543	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			263.00000	306	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,431.00000	2,362	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			167.00000	198	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,335.00000	3,254	23.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			111.00000	133	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,279.00000	4,188	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			62.00000	74	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,230.00000	5,130	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			3,274.00000	3,387	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			42.00000	43	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			2,310.00000	2,427	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			78.00000	83	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			252.00000	294	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,520.00000	2,449	22.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			160.00000	190	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,428.00000	3,346	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			58.00000	70	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,326.00000	5,226	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			3,177.00000	3,290	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			45.00000	46	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			153.00000	182	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,521.00000	3,438	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			99.00000	122	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,467.00000	4,377	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,469.00000	3,583	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			37.00000	39	22.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,500.00000	2,615	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			68.00000	71	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,598.00000	1,717	17.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.85	Put		166.00000	173	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		3,616.00000	3,730	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		34.00000	36	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,644.00000	2,758	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		62.00000	63	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,719.00000	1,838	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		137.00000	144	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		292.00000	339	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,210.00000	2,145	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call		186.00000	220	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put		3,104.00000	3,026	23.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		122.00000	146	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		4,040.00000	3,952	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		72.00000	87	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		4,990.00000	4,893	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,644.00000	2,758	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		62.00000	63	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,719.00000	1,838	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		137.00000	144	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		292.00000	339	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,210.00000	2,145	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		3,323.00000	3,436	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		41.00000	42	22.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		2,357.00000	2,474	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		75.00000	80	18.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		1,482.00000	1,600	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		200.00000	206	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		60.00000	72	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		5,278.00000	5,178	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		2,262.00000	2,380	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		80.00000	86	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		1,407.00000	1,525	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		225.00000	230	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		246.00000	288	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,564.00000	2,494	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		156.00000	186	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,474.00000	3,392	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		56.00000	68	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		5,374.00000	5,273	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		3,763.00000	3,876	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		31.00000	31	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		2,789.00000	2,901	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		57.00000	57	20.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		1,844.00000	1,966	17.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		112.00000	122	17.36	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 14/06/2010 Currency Future	15.05	Call		312.00000	361	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		2,080.00000	2,017	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		199.00000	235	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		2,967.00000	2,891	23.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		130.00000	155	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		3,898.00000	3,811	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		78.00000	95	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		4,846.00000	4,751	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		32.00000	37	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		6,300.00000	6,192	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		20.00000	25	28.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		8,288.00000	8,181	28.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		2,692.00000	2,805	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		60.00000	61	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		1,760.00000	1,879	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		128.00000	135	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		31.00000	35	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		6,399.00000	6,291	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		19.00000	24	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		8,387.00000	8,280	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		30.00000	34	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		6,498.00000	6,390	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		18.00000	23	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		8,486.00000	8,378	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		3,518.00000	3,632	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		36.00000	38	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		2,548.00000	2,663	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		66.00000	68	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		1,638.00000	1,757	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		156.00000	163	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		224.00000	263	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		2,742.00000	2,669	23.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		91.00000	111	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		4,609.00000	4,517	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		30.00000	34	25.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		6,548.00000	6,440	25.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		18.00000	22	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		8,536.00000	8,428	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,405.00000	2,521	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		73.00000	77	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,520.00000	1,639	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		188.00000	194	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		887.00000	987	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		555.00000	543	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		209.00000	246	23.28	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 14/06/2010 Currency Future	15.95	Put		2,877.00000	2,802	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		83.00000	101	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		4,751.00000	4,657	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		29.00000	33	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		6,697.00000	6,589	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		16.00000	20	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		8,684.00000	8,576	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		209.00000	246	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,877.00000	2,802	23.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		29.00000	32	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		6,747.00000	6,638	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		16.00000	20	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		8,734.00000	8,626	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		191.00000	225	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		3,059.00000	2,981	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		74.00000	90	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		4,942.00000	4,845	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		14.00000	18	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		8,882.00000	8,774	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call		3,128.00000	3,241	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		46.00000	47	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		2,168.00000	2,287	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		86.00000	93	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		775.00000	869	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		693.00000	675	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		27.00000	31	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		6,945.00000	6,837	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		14.00000	18	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		8,932.00000	8,824	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		3,031.00000	3,144	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		49.00000	50	21.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		2,073.00000	2,195	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		91.00000	100	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		27.00000	30	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		7,045.00000	6,936	26.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		13.00000	17	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		9,031.00000	8,923	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		3,079.00000	3,192	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		47.00000	48	21.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		2,120.00000	2,241	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		88.00000	97	18.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		1,299.00000	1,415	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		267.00000	271	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		27.00000	31	26.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		6,995.00000	6,887	26.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	22.25	Call			14.00000	17	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			8,982.00000	8,873	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			76.00000	92	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			4,894.00000	4,798	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			28.00000	32	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			6,846.00000	6,738	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			15.00000	19	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			8,833.00000	8,725	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			214.00000	251	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			2,832.00000	2,757	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			86.00000	105	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			4,704.00000	4,610	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			17.00000	21	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			8,635.00000	8,527	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			3,860.00000	3,971	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			28.00000	27	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			2,885.00000	2,998	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			53.00000	54	20.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			1,933.00000	2,057	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			101.00000	113	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			34.00000	39	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			6,202.00000	6,095	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			21.00000	25	28.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			8,189.00000	8,081	28.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			35.00000	40	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			6,153.00000	6,046	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			21.00000	25	28.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			8,139.00000	8,031	28.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			3,714.00000	3,828	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			32.00000	34	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			2,741.00000	2,853	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			59.00000	59	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			32.00000	35	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			6,350.00000	6,241	25.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			20.00000	25	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			8,338.00000	8,230	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			234.00000	275	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			2,652.00000	2,581	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			96.00000	118	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			4,514.00000	4,424	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			31.00000	35	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			6,449.00000	6,340	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			19.00000	23	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			8,437.00000	8,329	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			219.00000	257	23.14	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 14/06/2010 Currency Future	15.85	Put			2,787.00000	2,713	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			88.00000	108	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			4,656.00000	4,564	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			30.00000	33	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			6,598.00000	6,489	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			17.00000	21	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			8,585.00000	8,477	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			26.00000	30	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			7,094.00000	6,986	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			13.00000	16	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			9,081.00000	8,972	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			28.00000	32	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			6,796.00000	6,688	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			15.00000	19	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			8,783.00000	8,675	28.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			4,053.00000	4,164	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			21.00000	20	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			38.00000	45	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,006.00000	5,900	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			22.00000	26	28.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			7,990.00000	7,882	28.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			36.00000	42	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			6,104.00000	5,998	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			21.00000	25	28.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			8,089.00000	7,981	28.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			4,004.00000	4,116	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			22.00000	22	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			37.00000	43	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,055.00000	5,949	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			22.00000	26	28.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			8,040.00000	7,931	28.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			4,150.00000	4,261	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			18.00000	17	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			298.00000	346	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,166.00000	2,102	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			40.00000	48	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			5,908.00000	5,803	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			22.00000	26	27.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			7,890.00000	7,782	27.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			4,247.00000	4,359	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			15.00000	15	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			43.00000	51	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			5,811.00000	5,707	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			23.00000	27	27.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			7,791.00000	7,682	27.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.10	Call			4,198.00000	4,310	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			16.00000	16	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			305.00000	354	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,123.00000	2,060	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			127.00000	152	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			3,945.00000	3,858	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			22.00000	26	27.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			7,840.00000	7,732	27.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			4,296.00000	4,408	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			14.00000	13	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			44.00000	52	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			5,762.00000	5,658	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			23.00000	27	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			7,741.00000	7,633	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			4,541.00000	4,653	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put			9.00000	9	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call			51.00000	62	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put			5,519.00000	5,417	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call			24.00000	28	27.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			7,492.00000	7,384	27.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			4,590.00000	4,702	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put			8.00000	8	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call			364.00000	421	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put			1,782.00000	1,727	21.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call			150.00000	178	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put			3,568.00000	3,484	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call			53.00000	64	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put			5,471.00000	5,369	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call			24.00000	28	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put			7,442.00000	7,334	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call			4,492.00000	4,604	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put			10.00000	9	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call			348.00000	403	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put			1,866.00000	1,809	21.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call			144.00000	171	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put			3,662.00000	3,577	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call			50.00000	60	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put			5,568.00000	5,465	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call			24.00000	28	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put			7,542.00000	7,434	27.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call			4,887.00000	4,999	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put			5.00000	4	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call			26.00000	30	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put			7,144.00000	7,036	26.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call			4,936.00000	5,048	23.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	8.35	Put			4.00000	4	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call			4,639.00000	4,751	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put			7.00000	7	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call			373.00000	431	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put			1,741.00000	1,687	21.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call			25.00000	29	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put			7,393.00000	7,284	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call			4,443.00000	4,555	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put			11.00000	10	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call			340.00000	394	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put			1,908.00000	1,850	21.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call			141.00000	168	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put			3,709.00000	3,624	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call			48.00000	58	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put			5,616.00000	5,514	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Call			24.00000	28	27.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put			7,592.00000	7,483	27.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Call			5,035.00000	5,147	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Put			3.00000	3	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Call			5,234.00000	5,346	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Put			2.00000	2	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Call			5,085.00000	5,197	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Put			3.00000	3	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Call			4,101.00000	4,213	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Put			19.00000	19	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Call			4,738.00000	4,850	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Put			6.00000	6	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Call			391.00000	451	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Put			1,659.00000	1,607	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Call			25.00000	29	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Put			7,293.00000	7,185	26.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Call			4,394.00000	4,505	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Put			12.00000	11	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Call			333.00000	386	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Put			1,951.00000	1,891	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Call			47.00000	56	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Put			5,665.00000	5,562	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Call			23.00000	27	27.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Put			7,641.00000	7,533	27.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Call			33.00000	38	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Put			6,251.00000	6,144	25.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Call			21.00000	25	28.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Put			8,239.00000	8,131	28.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future				11.57060	11.58560		18.12	11,096,205.40	959	35,773.00

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			286.00000	286	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			300.00000	315	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			117.00000	120	20.65	1,080,000.00	9	12,389.00
€ / R On 14/12/2009 Currency Future	12.20	Put			732.00000	749	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			6.00000	7	29.82	63,000.00	9	12,389.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,021.00000	3,036	29.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			364.00000	361	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			228.00000	241	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			458.00000	452	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			172.00000	182	18.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			563.00000	555	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			127.00000	134	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			600.00000	591	18.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			115.00000	120	18.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			639.00000	628	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			103.00000	108	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			718.00000	706	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			82.00000	86	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			678.00000	667	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			92.00000	96	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			527.00000	519	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			141.00000	149	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			425.00000	421	18.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			190.00000	200	18.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			492.00000	485	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			156.00000	165	18.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			394.00000	390	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			208.00000	220	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			76.00000	78	21.82	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			990.00000	1,007	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			335.00000	334	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			249.00000	263	18.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			247.00000	248	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			361.00000	377	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			229.00000	231	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			394.00000	410	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			213.00000	214	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			427.00000	444	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			266.00000	266	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			330.00000	346	18.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			184.00000	185	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			498.00000	515	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			198.00000	199	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			462.00000	479	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			307.00000	307	18.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.55	Put			272.00000	286	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			158.00000	160	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			572.00000	590	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			147.00000	149	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			611.00000	628	20.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			136.00000	138	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			651.00000	668	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			170.00000	172	19.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			535.00000	552	19.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			126.00000	129	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			691.00000	708	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			109.00000	111	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			773.00000	791	20.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			70.00000	73	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,035.00000	1,052	22.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			81.00000	84	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			946.00000	963	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			87.00000	90	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			902.00000	919	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			61.00000	63	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,125.00000	1,143	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			57.00000	59	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,171.00000	1,188	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			53.00000	55	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,217.00000	1,235	22.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			50.00000	52	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,264.00000	1,281	22.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			38.00000	40	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,452.00000	1,469	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			29.00000	31	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,644.00000	1,660	24.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			23.00000	24	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,837.00000	1,853	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			26.00000	27	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,740.00000	1,756	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			24.00000	26	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,789.00000	1,805	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			24.00000	26	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,789.00000	1,805	25.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			17.00000	18	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,081.00000	2,097	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			16.00000	17	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,130.00000	2,146	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			18.00000	19	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,032.00000	2,048	26.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.55	Call		19.00000	20	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,983.00000	2,000	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		20.00000	21	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,935.00000	1,951	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		19.00000	20	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,983.00000	2,000	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		21.00000	23	25.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,886.00000	1,902	25.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		13.00000	14	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,278.00000	2,294	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		27.00000	29	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,692.00000	1,708	24.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		5.00000	5	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,269.00000	3,285	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		15.00000	16	26.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,179.00000	2,195	26.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		12.00000	13	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,376.00000	2,392	27.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		11.00000	12	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,475.00000	2,491	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		10.00000	10	28.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,574.00000	2,590	28.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		9.00000	9	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,673.00000	2,689	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		26.00000	27	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,740.00000	1,756	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		23.00000	24	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,837.00000	1,853	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		14.00000	15	26.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,229.00000	2,245	26.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		13.00000	14	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,327.00000	2,343	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		11.00000	12	27.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,426.00000	2,442	27.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		35.00000	37	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,500.00000	1,516	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		31.00000	33	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,595.00000	1,612	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		17.00000	18	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,081.00000	2,097	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		31.00000	33	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,595.00000	1,612	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		13.00000	14	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,278.00000	2,294	27.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		33.00000	35	24.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Put		1,548.00000	1,564	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		14.00000	15	26.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,229.00000	2,245	26.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		13.00000	14	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,327.00000	2,343	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		10.00000	11	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,525.00000	2,540	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		11.00000	12	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,475.00000	2,491	27.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		40.00000	42	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,405.00000	1,422	23.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		43.00000	45	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,358.00000	1,374	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		33.00000	35	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,548.00000	1,564	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		18.00000	19	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,032.00000	2,048	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		43.00000	45	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,358.00000	1,374	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		46.00000	48	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,311.00000	1,328	23.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		35.00000	37	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,500.00000	1,516	23.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		66.00000	68	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,080.00000	1,097	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		94.00000	96	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		858.00000	876	21.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		61.00000	63	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,125.00000	1,143	22.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		101.00000	104	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		816.00000	833	21.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		87.00000	90	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		902.00000	919	21.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		66.00000	68	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,080.00000	1,097	22.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		976.00000	961	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		40.00000	40	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		6.00000	6	30.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,070.00000	3,086	30.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,162.00000	1,146	19.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		26.00000	26	19.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		5.00000	6	30.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,170.00000	3,185	30.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,042.00000	2,027	26.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		6.00000	7	26.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.55	Call			3.00000	3	33.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,967.00000	3,983	33.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			1.00000	1	37.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,465.00000	5,480	37.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	43.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,965.00000	6,980	43.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,339.00000	2,325	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			4.00000	4	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			887.00000	873	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			51.00000	52	18.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			4.00000	4	32.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,668.00000	3,683	32.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			1.00000	1	37.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,166.00000	5,181	37.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	1	42.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,665.00000	6,680	42.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			117.00000	120	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			732.00000	749	20.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,488.00000	2,474	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			3.00000	3	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,021.00000	1,006	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			35.00000	35	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			4.00000	4	31.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,518.00000	3,534	31.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			1.00000	1	36.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,016.00000	5,031	36.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	1	41.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,515.00000	6,530	41.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,786.00000	3,771	31.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			0.00000	0	31.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,787.00000	2,772	30.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			2.00000	2	30.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,795.00000	1,780	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			9.00000	10	24.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			844.00000	830	18.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			58.00000	60	18.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			5.00000	6	30.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,220.00000	3,235	30.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			2.00000	3	34.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,217.00000	4,232	34.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,886.00000	3,871	31.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			0.00000	0	31.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,887.00000	2,872	30.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			1.00000	2	30.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,894.00000	1,879	25.03	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	9.70	Put		8.00000	8	25.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		931.00000	917	19.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		45.00000	46	19.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		6.00000	6	30.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,120.00000	3,136	30.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		3.00000	3	33.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,117.00000	4,132	33.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,936.00000	3,921	31.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	31.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,937.00000	2,922	31.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		1.00000	1	31.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,943.00000	1,928	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		7.00000	8	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		3.00000	3	33.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,067.00000	4,082	33.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,686.00000	3,671	31.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		0.00000	0	31.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,688.00000	2,673	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		2.00000	2	29.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,696.00000	1,682	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		11.00000	11	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		759.00000	747	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		74.00000	76	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		5.00000	5	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,319.00000	3,335	30.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		2.00000	2	34.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,317.00000	4,332	34.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,586.00000	3,571	31.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		0.00000	0	31.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,588.00000	2,573	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		2.00000	3	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,598.00000	1,583	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		13.00000	13	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		4.00000	5	31.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,419.00000	3,434	31.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		2.00000	2	34.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,416.00000	4,432	34.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,486.00000	3,471	31.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		0.00000	0	31.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,500.00000	1,486	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		15.00000	15	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		2.00000	2	35.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,516.00000	4,531	35.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,536.00000	3,521	31.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		0.00000	0	31.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.05	Call		2,538.00000	2,523	28.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		3.00000	3	28.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,549.00000	1,534	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		14.00000	14	22.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		4.00000	5	31.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		3,469.00000	3,484	31.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		2.00000	2	34.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		4,466.00000	4,482	34.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,736.00000	3,721	31.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	31.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,737.00000	2,723	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		2.00000	2	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,746.00000	1,731	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		10.00000	10	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		801.00000	788	18.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		65.00000	67	18.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		2.00000	3	34.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,267.00000	4,282	34.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,836.00000	3,821	31.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	0	31.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,837.00000	2,822	30.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		1.00000	2	30.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,844.00000	1,830	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		9.00000	9	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		2.00000	3	33.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,167.00000	4,182	33.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,986.00000	3,971	31.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	31.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,987.00000	2,972	31.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		1.00000	1	31.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,993.00000	1,978	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		7.00000	7	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		3.00000	3	33.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,017.00000	4,032	33.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,986.00000	3,971	31.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	31.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		4,086.00000	4,071	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		0.00000	0	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		3,086.00000	3,072	31.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		1.00000	1	31.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		2,091.00000	2,077	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		6.00000	6	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		1,114.00000	1,099	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		28.00000	28	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		7.00000	7	29.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.50	Put			2,921.00000	2,937	29.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			3.00000	3	33.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			3,917.00000	3,933	33.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,286.00000	4,271	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			0.00000	0	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,286.00000	3,271	31.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	31.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,290.00000	2,275	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			4.00000	4	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,306.00000	1,291	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			20.00000	20	20.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			8.00000	9	28.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,723.00000	2,738	28.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			3.00000	4	32.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,718.00000	3,733	32.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,386.00000	4,371	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	0	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,386.00000	3,371	31.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			0.00000	0	31.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,389.00000	2,374	28.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			3.00000	4	28.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,403.00000	1,388	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			17.00000	17	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			9.00000	10	28.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,624.00000	2,639	28.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			4.00000	4	32.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,618.00000	3,634	32.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			1.00000	1	38.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,615.00000	5,630	38.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	45.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,615.00000	7,630	45.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			1.00000	1	38.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			5,715.00000	5,730	38.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	46.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			7,715.00000	7,730	46.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			4,186.00000	4,171	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			0.00000	0	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			3,186.00000	3,171	31.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			1.00000	1	31.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			2,190.00000	2,176	26.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			5.00000	5	26.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			1,210.00000	1,194	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			24.00000	24	20.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			3.00000	4	32.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			3,818.00000	3,833	32.81	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	17.40	Call			1.00000	1	38.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			5,815.00000	5,830	38.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	1	46.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			7,815.00000	7,830	46.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			1.00000	1	39.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			5,915.00000	5,930	39.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	46.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			7,915.00000	7,930	46.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			1.00000	1	39.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,065.00000	6,080	39.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			0.00000	1	47.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,065.00000	8,080	47.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			1.00000	1	40.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,165.00000	6,180	40.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	47.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,165.00000	8,180	47.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	1	40.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,315.00000	6,330	40.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	47.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,315.00000	8,330	47.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	1	40.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,265.00000	6,280	40.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	47.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,265.00000	8,280	47.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			1.00000	1	39.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,015.00000	6,030	39.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	47.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,015.00000	8,030	47.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			4,336.00000	4,321	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			0.00000	0	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			3,336.00000	3,321	31.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			0.00000	0	31.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			1,354.00000	1,339	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			19.00000	19	21.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			1.00000	1	38.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			5,665.00000	5,680	38.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	1	45.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			7,665.00000	7,680	45.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			4,236.00000	4,221	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			0.00000	0	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			3,236.00000	3,221	31.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			0.00000	1	31.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			2,240.00000	2,225	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			4.00000	5	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			1,258.00000	1,243	20.57	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 14/12/2009 Currency Future	10.35	Put			22.00000	22	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			3.00000	4	32.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			3,768.00000	3,783	32.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			1.00000	1	38.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			5,765.00000	5,780	38.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	46.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			7,765.00000	7,780	46.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			4,136.00000	4,121	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			0.00000	0	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			3,136.00000	3,121	31.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			1.00000	1	31.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			2,141.00000	2,126	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			5.00000	6	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			3.00000	3	33.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			3,867.00000	3,883	33.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			1.00000	1	39.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			5,865.00000	5,880	39.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	46.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			7,865.00000	7,880	46.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			1.00000	1	40.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,215.00000	6,230	40.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	47.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,215.00000	8,230	47.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			1.00000	1	40.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,115.00000	6,130	40.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	47.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,115.00000	8,130	47.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			4,486.00000	4,471	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	0	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			1.00000	1	38.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			5,515.00000	5,530	38.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	45.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			7,515.00000	7,530	45.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			4,436.00000	4,421	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			0.00000	0	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			3,436.00000	3,421	31.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			0.00000	0	31.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			2,439.00000	2,424	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			3.00000	3	28.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			1,452.00000	1,437	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			16.00000	16	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			4.00000	4	31.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			3,568.00000	3,584	31.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			1.00000	1	38.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put			5,565.00000	5,580	38.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	1	45.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put		7,565.00000	7,580	45.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call		4,536.00000	4,521	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put		0.00000	0	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call		1.00000	1	45.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put		7,465.00000	7,480	45.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call		4,586.00000	4,571	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put		0.00000	0	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call		1.00000	1	37.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put		5,415.00000	5,431	37.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call		1.00000	1	45.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put		7,415.00000	7,430	45.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call		4,636.00000	4,621	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	0	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call		3,636.00000	3,621	31.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		0.00000	0	31.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,638.00000	2,623	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		2.00000	2	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call		1,647.00000	1,633	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		12.00000	12	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		5.00000	5	31.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,369.00000	3,384	31.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		1.00000	1	37.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,365.00000	5,381	37.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		1.00000	1	44.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,365.00000	7,380	44.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.55	Call		4,036.00000	4,021	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.55	Put		0.00000	0	31.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Call		3,037.00000	3,022	31.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Put		1.00000	1	31.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Call		1,066.00000	1,051	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Put		31.00000	30	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Call		1.00000	1	39.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Put		5,965.00000	5,980	39.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Call		1.00000	1	47.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Put		7,965.00000	7,980	47.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.76310	11.78190		18.09	24,290,801.50	2,065	3,900.00
€ / R On 15/03/2010 Currency Future	11.80	Call		506.00000	506	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		525.00000	543	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call		573.00000	572	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put		441.00000	459	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		650.00000	646	17.72	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put		368.00000	383	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		733.00000	728	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		301.00000	315	17.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.30	Call			763.00000	757	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put			281.00000	294	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			793.00000	786	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			262.00000	273	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			857.00000	849	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			225.00000	235	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			825.00000	817	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			243.00000	254	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			890.00000	881	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			208.00000	218	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			705.00000	700	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			323.00000	336	17.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			677.00000	672	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			345.00000	359	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			623.00000	620	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			391.00000	407	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			598.00000	596	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			416.00000	432	17.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			550.00000	549	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			468.00000	485	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			487.00000	487	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			555.00000	574	18.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			468.00000	469	18.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			586.00000	605	18.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			450.00000	451	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			618.00000	638	18.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			433.00000	434	18.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			651.00000	671	18.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			401.00000	402	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			719.00000	739	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			273.00000	276	20.32	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,091.00000	1,113	20.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			959.00000	948	16.97	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			177.00000	185	16.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			416.00000	418	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			685.00000	704	18.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			550.00000	549	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			468.00000	485	18.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			527.00000	526	18.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			495.00000	513	18.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			385.00000	387	19.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			753.00000	774	19.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			371.00000	372	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			789.00000	809	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			357.00000	358	19.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.25	Put		825.00000	845	19.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,540.00000	3,521	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		8.00000	8	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,554.00000	2,535	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		22.00000	22	22.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,595.00000	1,577	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		63.00000	64	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		172.00000	175	22.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,640.00000	1,662	22.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		81.00000	83	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,549.00000	2,570	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		35.00000	36	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,503.00000	3,523	24.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		19.00000	19	26.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,487.00000	4,506	26.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,590.00000	3,571	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		8.00000	8	26.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,603.00000	2,584	22.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		21.00000	21	22.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,641.00000	1,624	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		59.00000	61	18.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		178.00000	181	21.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,596.00000	1,618	21.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		85.00000	87	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,503.00000	2,524	23.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		37.00000	38	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,455.00000	3,475	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		19.00000	20	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,437.00000	4,457	26.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,689.00000	3,670	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		7.00000	7	27.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,701.00000	2,683	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		20.00000	20	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,735.00000	1,717	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		53.00000	54	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		190.00000	193	21.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,508.00000	1,530	21.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		92.00000	95	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,410.00000	2,431	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		40.00000	41	24.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,358.00000	3,378	24.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		20.00000	21	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,338.00000	4,357	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,738.00000	3,720	27.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		6.00000	6	27.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.05	Call			2,751.00000	2,732	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			19.00000	19	23.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,782.00000	1,763	18.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			50.00000	50	18.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			924.00000	914	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			192.00000	201	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			197.00000	200	21.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,465.00000	1,487	21.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			96.00000	99	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,364.00000	2,385	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			42.00000	43	24.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,310.00000	3,330	24.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			20.00000	21	25.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,288.00000	4,308	25.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,639.00000	3,620	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			7.00000	7	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,652.00000	2,634	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			20.00000	20	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,688.00000	1,670	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			56.00000	57	18.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			184.00000	187	21.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,552.00000	1,574	21.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			88.00000	91	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,456.00000	2,478	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			38.00000	39	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,406.00000	3,426	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			19.00000	20	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,387.00000	4,407	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,887.00000	3,869	27.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			5.00000	5	27.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,898.00000	2,880	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			16.00000	16	23.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,924.00000	1,905	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			42.00000	42	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			1,030.00000	1,019	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			149.00000	156	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			219.00000	222	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,337.00000	1,359	21.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			109.00000	112	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,227.00000	2,249	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			47.00000	48	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,165.00000	3,185	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			22.00000	23	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,140.00000	4,159	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,987.00000	3,968	28.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.80	Put		5.00000	5	28.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,997.00000	2,978	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		15.00000	15	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		2,019.00000	2,000	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		37.00000	37	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,106.00000	1,093	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		124.00000	130	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		236.00000	239	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,254.00000	1,276	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		119.00000	122	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,137.00000	2,158	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		51.00000	53	24.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,069.00000	3,090	24.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		23.00000	24	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,041.00000	4,061	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,937.00000	3,918	28.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		5.00000	5	28.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,948.00000	2,929	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		16.00000	16	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,971.00000	1,952	19.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		40.00000	39	19.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,068.00000	1,055	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		136.00000	142	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		227.00000	230	20.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,295.00000	1,317	20.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		114.00000	117	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,182.00000	2,203	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		49.00000	51	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,117.00000	3,137	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		22.00000	23	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,090.00000	4,110	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,788.00000	3,769	27.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		6.00000	6	27.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,800.00000	2,781	23.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		18.00000	18	23.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,829.00000	1,810	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		47.00000	47	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		204.00000	207	21.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,422.00000	1,444	21.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		100.00000	103	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,318.00000	2,340	23.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		43.00000	45	24.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,261.00000	3,282	24.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		21.00000	21	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,239.00000	4,258	25.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.95	Call			3,838.00000	3,819	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			6.00000	6	27.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,849.00000	2,830	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			17.00000	17	23.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,876.00000	1,858	19.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			44.00000	45	19.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			994.00000	983	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			162.00000	170	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			212.00000	215	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,380.00000	1,401	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			105.00000	107	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,273.00000	2,294	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			45.00000	47	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,213.00000	3,233	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			21.00000	22	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,189.00000	4,209	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			4,036.00000	4,018	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			4.00000	5	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			3,046.00000	3,028	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			14.00000	14	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			2,067.00000	2,048	19.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			35.00000	35	19.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,144.00000	1,131	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			112.00000	118	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			245.00000	247	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,213.00000	1,234	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			124.00000	127	23.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,092.00000	2,114	23.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			53.00000	55	24.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,021.00000	3,042	24.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			23.00000	24	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			3,992.00000	4,011	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			4,086.00000	4,067	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			4.00000	4	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			3,095.00000	3,077	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			14.00000	14	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			2,115.00000	2,096	20.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			34.00000	33	20.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,188.00000	1,174	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			106.00000	111	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			254.00000	257	20.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,172.00000	1,193	20.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			128.00000	131	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,046.00000	2,068	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			56.00000	57	24.26	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	14.70	Put		2,974.00000	2,994	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		24.00000	25	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		3,942.00000	3,962	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,284.00000	4,266	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		2.00000	2	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,293.00000	3,274	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		11.00000	11	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,310.00000	2,291	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		28.00000	28	21.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,366.00000	1,350	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		84.00000	87	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		295.00000	297	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,013.00000	1,034	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		145.00000	148	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		1,863.00000	1,885	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		66.00000	68	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		2,784.00000	2,805	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		29.00000	30	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		3,747.00000	3,767	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,434.00000	4,415	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		2.00000	2	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,441.00000	3,422	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		9.00000	9	26.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,456.00000	2,437	21.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		24.00000	24	21.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,502.00000	1,486	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		71.00000	73	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		330.00000	332	19.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		898.00000	919	19.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		160.00000	163	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		1,728.00000	1,750	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		75.00000	77	23.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,643.00000	2,664	23.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		32.00000	33	24.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,601.00000	3,620	24.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		12.00000	13	28.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,580.00000	5,600	28.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		6.00000	6	32.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,574.00000	7,593	32.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		12.00000	12	29.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,730.00000	5,749	29.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		5.00000	5	32.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,723.00000	7,742	32.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		4,185.00000	4,166	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		3.00000	3	28.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.60	Call		3,194.00000	3,175	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		12.00000	12	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		2,213.00000	2,193	20.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		31.00000	30	20.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,276.00000	1,262	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		94.00000	98	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		136.00000	139	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		1,954.00000	1,976	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		26.00000	27	25.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		3,845.00000	3,864	25.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		11.00000	12	29.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		5,829.00000	5,849	29.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		5.00000	5	32.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		7,823.00000	7,842	32.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		11.00000	11	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		5,929.00000	5,948	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		5.00000	5	32.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		7,923.00000	7,942	32.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,937.00000	3,918	28.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		5.00000	5	28.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		10.00000	11	30.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,078.00000	6,098	30.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		5.00000	5	32.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,073.00000	8,092	32.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		10.00000	10	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,178.00000	6,197	30.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		4.00000	4	32.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,172.00000	8,191	32.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		9.00000	10	30.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,327.00000	6,346	30.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		4.00000	4	32.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,322.00000	8,341	32.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		9.00000	10	30.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,278.00000	6,297	30.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		4.00000	4	32.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,272.00000	8,291	32.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		11.00000	11	29.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,029.00000	6,048	29.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		5.00000	5	32.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,023.00000	8,042	32.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,334.00000	4,315	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		2.00000	2	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,342.00000	3,323	25.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		10.00000	10	25.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,359.00000	2,340	21.32	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 15/03/2010 Currency Future	9.45	Put		27.00000	27	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,411.00000	1,395	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		79.00000	82	17.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		150.00000	153	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		1,818.00000	1,840	22.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		30.00000	31	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		3,698.00000	3,718	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		12.00000	12	29.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,680.00000	5,699	29.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		5.00000	6	32.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,673.00000	7,692	32.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,384.00000	4,365	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		2.00000	2	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,392.00000	3,373	25.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		10.00000	10	25.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,407.00000	2,389	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		26.00000	25	21.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,457.00000	1,440	17.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		75.00000	77	17.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		155.00000	158	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		1,773.00000	1,795	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		31.00000	32	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,649.00000	3,669	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		12.00000	13	29.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		5,630.00000	5,649	29.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		5.00000	6	32.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		7,624.00000	7,643	32.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		4,235.00000	4,216	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		3.00000	3	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		3,243.00000	3,225	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		11.00000	12	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		2,261.00000	2,242	20.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		29.00000	29	20.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		1,321.00000	1,306	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		89.00000	93	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		141.00000	144	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		1,909.00000	1,930	22.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		28.00000	28	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		3,796.00000	3,815	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		12.00000	12	29.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		5,780.00000	5,799	29.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		5.00000	5	32.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		7,773.00000	7,792	32.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		11.00000	11	29.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		5,979.00000	5,998	29.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.75	Call			5.00000	5	32.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			7,973.00000	7,992	32.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			10.00000	10	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,228.00000	6,247	30.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			4.00000	4	32.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,222.00000	8,241	32.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			10.00000	11	30.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,128.00000	6,147	30.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			4.00000	4	32.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,122.00000	8,141	32.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			4,135.00000	4,117	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			4.00000	4	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			3,145.00000	3,126	25.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			13.00000	13	25.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			2,164.00000	2,145	20.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			32.00000	32	20.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			1,232.00000	1,218	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			100.00000	105	16.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			132.00000	135	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,000.00000	2,022	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			25.00000	26	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			3,894.00000	3,913	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			11.00000	12	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			5,879.00000	5,899	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			5.00000	5	32.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			7,873.00000	7,892	32.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call			4,533.00000	4,514	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put			1.00000	1	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call			13.00000	13	28.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put			5,481.00000	5,500	28.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call			6.00000	6	32.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put			7,474.00000	7,493	32.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call			4,483.00000	4,465	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put			1.00000	1	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call			3,491.00000	3,472	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put			9.00000	9	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call			2,505.00000	2,486	22.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put			23.00000	23	22.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call			1,549.00000	1,532	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put			67.00000	68	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call			166.00000	169	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put			1,684.00000	1,706	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call			34.00000	35	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put			3,552.00000	3,572	24.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call			12.00000	13	28.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.30	Put		5,531.00000	5,550	28.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		6.00000	6	32.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		7,524.00000	7,543	32.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,633.00000	4,614	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		1.00000	1	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		13.00000	14	28.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,381.00000	5,400	28.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		6.00000	6	32.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,374.00000	7,393	32.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Call		4,583.00000	4,564	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Put		1.00000	1	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Call		13.00000	13	28.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Put		5,431.00000	5,450	28.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Call		6.00000	6	32.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Put		7,424.00000	7,443	32.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Call		4,683.00000	4,664	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Put		1.00000	1	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Call		13.00000	14	28.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Put		5,331.00000	5,351	28.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Call		6.00000	6	31.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Put		7,324.00000	7,343	31.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.95370	11.97640		18.21	0.00	0	811.00
€ / R On 14/06/2010 Currency Future	12.00	Call		664.00000	668	18.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put		688.00000	715	18.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Call		727.00000	730	18.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Put		601.00000	626	18.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Call		750.00000	752	17.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Put		573.00000	598	17.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call		797.00000	798	17.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put		521.00000	544	17.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call		873.00000	871	17.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put		447.00000	468	17.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call		927.00000	924	17.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put		401.00000	420	17.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call		955.00000	951	17.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put		379.00000	397	17.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call		984.00000	979	17.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put		357.00000	375	17.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Call		1,013.00000	1,008	17.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Put		337.00000	354	17.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call		847.00000	846	17.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put		471.00000	492	17.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call		900.00000	897	17.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put		423.00000	443	17.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call		705.00000	708	18.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	11.90	Put		628.00000	655	18.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call		627.00000	632	18.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put		750.00000	778	18.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call		4,482.00000	4,459	25.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put		6.00000	6	25.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call		3,497.00000	3,475	22.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put		21.00000	21	22.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call		2,516.00000	2,493	18.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put		40.00000	40	18.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call		1,596.00000	1,577	16.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put		120.00000	124	16.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call		296.00000	303	21.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put		1,820.00000	1,849	21.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call		119.00000	123	25.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put		3,642.00000	3,670	25.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call		45.00000	47	27.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put		5,568.00000	5,593	27.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call		16.00000	17	28.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put		7,540.00000	7,563	28.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call		4,531.00000	4,509	25.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put		5.00000	5	25.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call		3,546.00000	3,524	23.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put		20.00000	20	23.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call		2,565.00000	2,542	18.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put		39.00000	39	18.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call		1,638.00000	1,619	16.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put		112.00000	115	16.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call		303.00000	310	21.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put		1,777.00000	1,807	21.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call		121.00000	126	25.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put		3,595.00000	3,622	25.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call		46.00000	48	27.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put		5,519.00000	5,545	27.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call		17.00000	17	28.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put		7,490.00000	7,514	28.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call		4,433.00000	4,410	25.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put		6.00000	6	25.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call		3,448.00000	3,425	22.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put		21.00000	22	22.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call		2,467.00000	2,444	18.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put		41.00000	41	18.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call		1,554.00000	1,537	16.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put		128.00000	133	16.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call		289.00000	296	21.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put		1,862.00000	1,892	21.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	15.55	Call			116.00000	121	25.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put			3,690.00000	3,717	25.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call			43.00000	46	27.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put			5,617.00000	5,642	27.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call			16.00000	17	28.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put			7,589.00000	7,613	28.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call			4,581.00000	4,558	25.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put			5.00000	5	25.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call			3,595.00000	3,573	23.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put			19.00000	19	23.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call			2,614.00000	2,591	19.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put			38.00000	37	19.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call			1,680.00000	1,661	16.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put			104.00000	107	16.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call			311.00000	318	21.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put			1,734.00000	1,764	21.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call			124.00000	128	25.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put			3,547.00000	3,575	25.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call			47.00000	49	27.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put			5,470.00000	5,496	27.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call			17.00000	18	28.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put			7,441.00000	7,464	28.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call			4,630.00000	4,608	25.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put			4.00000	4	25.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call			3,645.00000	3,622	23.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put			18.00000	19	23.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call			2,663.00000	2,640	19.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put			36.00000	36	19.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call			1,723.00000	1,703	16.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put			97.00000	99	16.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call			319.00000	326	21.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put			1,692.00000	1,722	21.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call			126.00000	131	25.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put			3,500.00000	3,527	25.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call			48.00000	51	27.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put			5,422.00000	5,447	27.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call			17.00000	18	28.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put			7,391.00000	7,415	28.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call			4,285.00000	4,262	25.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put			8.00000	9	25.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call			3,300.00000	3,278	22.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put			24.00000	24	22.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call			2,321.00000	2,298	17.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put			45.00000	44	17.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call			1,432.00000	1,417	16.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	10.70	Put			156.00000	163	16.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call			269.00000	276	22.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put			1,993.00000	2,022	22.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call			110.00000	114	25.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put			3,833.00000	3,860	25.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call			40.00000	43	27.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put			5,764.00000	5,789	27.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call			15.00000	15	28.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put			7,738.00000	7,762	28.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call			4,383.00000	4,361	25.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put			7.00000	7	25.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call			3,399.00000	3,376	22.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put			22.00000	22	22.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call			2,419.00000	2,396	18.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put			42.00000	42	18.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call			1,513.00000	1,496	16.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put			137.00000	142	16.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call			282.00000	289	21.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put			1,906.00000	1,935	21.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call			114.00000	118	25.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put			3,738.00000	3,765	25.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call			42.00000	45	27.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put			5,666.00000	5,691	27.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call			15.00000	16	28.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put			7,639.00000	7,663	28.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Call			4,680.00000	4,657	25.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Put			4.00000	4	25.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Call			3,694.00000	3,672	23.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Put			18.00000	18	23.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Call			2,712.00000	2,689	19.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Put			35.00000	35	19.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Call			1,766.00000	1,746	16.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Put			90.00000	92	16.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Call			327.00000	334	21.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Put			1,650.00000	1,680	21.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Call			129.00000	134	24.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Put			3,452.00000	3,480	24.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Call			49.00000	52	27.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Put			5,373.00000	5,398	27.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Call			18.00000	19	28.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Put			7,341.00000	7,365	28.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Call			4,187.00000	4,164	25.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Put			10.00000	10	25.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Call			3,202.00000	3,180	21.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Put			26.00000	26	21.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	9.80	Call			2,224.00000	2,201	17.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Put			48.00000	47	17.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Call			1,354.00000	1,340	16.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Put			177.00000	186	16.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Call			257.00000	264	22.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Put			2,080.00000	2,110	22.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Call			106.00000	110	25.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Put			3,929.00000	3,956	25.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Call			38.00000	41	27.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Put			5,862.00000	5,887	27.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Call			14.00000	15	28.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Put			7,838.00000	7,861	28.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Call			4,138.00000	4,115	25.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Put			11.00000	11	25.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Call			3,153.00000	3,131	21.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Put			27.00000	27	21.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Call			2,176.00000	2,152	16.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Put			49.00000	49	16.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Call			1,315.00000	1,302	16.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Put			189.00000	198	16.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Call			251.00000	258	22.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Put			2,124.00000	2,154	22.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.85	Call			104.00000	108	25.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.85	Put			3,977.00000	4,004	25.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Call			37.00000	40	27.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Put			5,911.00000	5,936	27.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Call			14.00000	14	28.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Put			7,887.00000	7,911	28.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Call			4,040.00000	4,017	25.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Put			13.00000	14	25.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Call			3,055.00000	3,033	21.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Put			29.00000	29	21.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Call			2,079.00000	2,055	16.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Put			52.00000	52	16.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Call			1,239.00000	1,228	16.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Put			213.00000	224	16.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.95	Call			683.00000	687	18.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.95	Put			657.00000	684	18.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Call			240.00000	246	22.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Put			2,213.00000	2,243	22.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Call			100.00000	104	26.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Put			4,073.00000	4,100	26.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.95	Call			36.00000	38	27.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.95	Put			6,009.00000	6,034	27.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.95	Call			13.00000	14	28.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	19.95	Put		7,987.00000	8,010	28.49	0.00	0	0.00
€ / R On 13/12/2010 Currency Future			12.32080	12.34700		19.39	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Call		995.00000	995	18.04	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Put		848.00000	874	18.04	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Call		1,056.00000	1,056	17.77	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Put		759.00000	785	17.77	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Call		4,163.00000	4,134	18.42	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Put		16.00000	13	18.42	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Call		3,201.00000	3,174	17.84	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Put		54.00000	53	17.84	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Call		2,275.00000	2,251	16.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Put		128.00000	130	16.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Call		1,517.00000	1,502	16.59	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Put		370.00000	381	16.59	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Call		483.00000	487	21.49	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Put		2,336.00000	2,367	21.49	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Call		269.00000	274	24.50	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Put		4,122.00000	4,153	24.50	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Call		166.00000	169	27.01	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Put		6,019.00000	6,049	27.01	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Call		107.00000	109	29.00	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Put		7,960.00000	7,989	29.00	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Call		3,540.00000	3,508	18.42	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Put		43.00000	38	18.42	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Call		2,580.00000	2,559	16.33	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Put		83.00000	88	16.33	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Call		1,754.00000	1,737	16.24	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Put		257.00000	266	16.24	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.85	Call		1,145.00000	1,146	17.46	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.85	Put		648.00000	675	17.46	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Call		775.00000	777	19.21	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Put		1,278.00000	1,306	19.21	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Call		397.00000	401	22.58	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Put		2,900.00000	2,930	22.58	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Call		229.00000	233	25.41	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Put		4,732.00000	4,763	25.41	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Call		145.00000	148	27.77	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Put		6,648.00000	6,677	27.77	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Call		94.00000	96	29.57	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Put		8,597.00000	8,625	29.57	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.95	Call		0.00000	3,414	18.42	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.95	Put		0.00000	44	18.42	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.95	Call		0.00000	2,466	16.10	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.95	Put		0.00000	95	16.10	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.95	Call		0.00000	1,664	16.26	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 13/12/2010 Currency Future	10.95	Put			0.00000	293	16.26	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.95	Call			0.00000	1,099	17.59	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.95	Put			0.00000	728	17.59	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.95	Call			0.00000	749	19.39	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.95	Put			0.00000	1,379	19.39	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.95	Call			0.00000	390	22.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.95	Put			0.00000	3,019	22.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.95	Call			0.00000	228	25.55	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.95	Put			0.00000	4,857	25.55	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.95	Call			0.00000	145	27.89	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.95	Put			0.00000	6,774	27.89	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.95	Call			0.00000	94	29.66	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.95	Put			0.00000	8,723	29.66	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.10700		249.08300		0.00	0.00	0	10.00
AL7T On 04/02/2010 Index Future			322.07700		319.76800		0.00	0.00	0	24.00
ALBI On 05/11/2009 Index Future			293.75400		291.77600		0.00	0.00	0	686.00
ALBI On 04/02/2010 Index Future			299.04600		297.03500		0.00	0.00	0	6.00
ALBI On 06/05/2010 Index Future			304.48700		302.50700		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			310.05600		308.03900		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.73600		127.26400		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			130.03700		129.55800		0.00	0.00	0	0.00
CRD1 On 06/05/2010 Index Future			132.52500		132.03700		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			295.46400		293.51200		7.05	0.00	0	691.00
GOVI On 04/02/2010 jGovi			300.78650		298.80200		5.37	0.00	0	0.00
GOVI On 06/05/2010 jGovi			306.54200		304.52100		6.80	0.00	0	0.00
GOVI On 05/08/2010 jGovi			309.04600		309.04600		6.57	0.00	0	0.00
ILBI On 05/11/2009 Index Future			363.99600		364.00700		0.00	0.00	0	3.00
ILBI On 04/02/2010 Index Future			370.58400		370.59700		0.00	0.00	0	409.00
J153 On 31/08/2010 jSwap			7.05482		9.07600		15.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.95000		8.95000		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.74600		8.74600		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.77900		8.77900		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
J203 On 15/09/2017 jSwap			9.07600		9.07600		15.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.04000		9.04000		15.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.06300		9.06300		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			7.34200		7.34200		0.22	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.15200		7.15200		0.26	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.31000		7.31000		0.33	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.60100		7.60100		0.36	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.93600		7.93600		0.38	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.88700		7.88700		2.38	0.00	0	0.00
JN02 On 04/02/2010 jNote			8.11400		8.11400		2.63	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.80500		8.80500		5.19	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.93400		8.93400		5.41	0.00	0	0.00
JN10 On 05/11/2009 jNote			9.03900		9.03900		8.50	0.00	0	0.00
JN10 On 04/02/2010 jNote			9.10000		9.10000		8.73	0.00	0	0.00
JROD On 30/10/2009 jRod			6.79300		6.79300		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			6.83600		6.83600		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.04800		7.04800		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			284.34700		282.24000		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			289.46900		287.32700		0.00	0.00	0	0.00
OTH1 On 06/05/2010 Index Future			295.00700		292.82600		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.56200		7.48900		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			793.00000	851	0.81	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.62300		7.62300		1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			248.00000	243	1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			25.00000	21	1.50	0.00	0	0.00
R155 On 04/02/2010 Bond Future			7.66700		7.66700		0.00	0.00	0	31.00
R155 On 04/02/2010 Bond Future	7.50	Call			1,058.00000	1,052	0.00	0.00	0	0.00
R155 On 04/02/2010 Bond Future	7.50	Put			1,311.00000	1,305	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 05/11/2009 Bond Future			8.50800	8.63000		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		5,989.00000	5,360	5.42	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.60700	8.73600		5.50	0.00	0	70.00
R157 On 04/02/2010 Bond Future	7.75	Call		141.00000	202	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put		5,116.00000	4,541	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.68500	8.82300		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call		1,184.00000	1,443	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put		2,716.00000	2,323	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.73500	8.88200		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call		2,036.00000	2,358	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put		2,632.00000	2,290	5.34	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.10500	9.21600		11.25	0.00	0	11,147.00
R186 On 05/11/2009 Bond Future	9.00	Call		147.00000	335	11.25	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		2,169.00000	1,324	11.25	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call		7.00000	22	11.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put		4,438.00000	3,421	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		17,706.00000	16,674	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		14,877.00000	13,845	11.22	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.16300	9.27700		11.75	0.00	0	81.00
R186 On 04/02/2010 Bond Future	8.25	Call		250.00000	343	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		10,222.00000	9,271	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.21200	9.33000		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call		2,573.00000	3,007	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put		5,596.00000	4,963	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.24700	9.36900		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call		4,246.00000	4,787	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put		5,309.00000	4,760	12.22	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.56700	8.69900		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		5,023.00000	4,485	5.16	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.65600	8.79600		5.25	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		33.00000	53	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		5,230.00000	4,704	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.73100	8.88000		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		887.00000	1,097	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		2,308.00000	1,965	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.77800	8.93800		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call		1,959.00000	2,269	5.26	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 05/08/2010 Bond Future	9.00	Put			1,740.00000	1,482	5.26	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.04700		9.16900		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			9,454.00000	8,800	7.94	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.13500		9.26200		7.75	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			126.00000	181	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			5,839.00000	5,233	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.20700		9.34000		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			1,394.00000	1,664	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			3,128.00000	2,724	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.25900		9.39800		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			2,356.00000	2,688	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			3,085.00000	2,732	7.90	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.05600		9.17800		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			10,430.00000	9,719	8.66	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.13200		9.25800		9.00	0.00	0	10.00
R204 On 04/02/2010 Bond Future	8.20	Call			150.00000	213	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,405.00000	5,750	8.68	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.19800		9.33000		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			1,544.00000	1,841	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,395.00000	2,957	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.24700		9.38400		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			2,652.00000	3,017	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			3,381.00000	3,001	9.17	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.62900		8.76100		5.50	0.00	0	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			4,338.00000	3,894	5.41	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.73500		8.87700		5.50	0.00	0	2.00
R206 On 04/02/2010 Bond Future	7.50	Call			61.00000	87	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,549.00000	4,124	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.83300		8.98600		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,142.00000	1,347	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,851.00000	1,597	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.90200		9.06800		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			1,524.00000	1,761	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,715.00000	1,485	4.81	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.19600		9.31700		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			11,651.00000	10,933	9.64	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 04/02/2010 Bond Future			9.26900		9.39500		10.00	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			125.00000	178	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,093.00000	6,413	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.33600		9.46700		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			1,864.00000	2,199	9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,106.00000	2,694	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.38700		9.52300		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			3,029.00000	3,427	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			3,157.00000	2,795	10.20	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.20600		9.30700		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			10,251.00000	9,632	10.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.27500		9.38000		10.50	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			280.00000	364	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			5,777.00000	5,229	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.33400		9.44300		10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			1,983.00000	2,275	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			3,130.00000	2,777	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.37800		9.49000		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			3,253.00000	3,598	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			3,195.00000	2,888	10.93	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.76300		8.85400		15.00	0.00	0	3,565.00
R209 On 05/11/2009 Bond Future	9.00	Call			1,394.00000	1,962	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			252.00000	94	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			12,144.00000	11,417	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			17,452.00000	16,726	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			14,736.00000	14,009	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			6,567.00000	7,293	16.52	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			0.00000	0	16.52	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.80000		8.89300		14.75	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			8,209.00000	8,878	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			296.00000	229	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			52.00000	71	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			12,483.00000	11,765	14.60	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.82900		8.92400		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			1,777.00000	2,047	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			5,213.00000	4,735	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.84600		8.94400		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			3,352.00000	3,715	15.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/08/2010 Bond Future	8.75	Put		4,885.00000	4,480	15.30	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			291.77600	289.84900		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			297.03200	295.07300		0.00	0.00	0	0.00
TRT1 On 06/05/2010 Index Future			302.71500	300.72000		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			7.11700	7.04610		16.61	16,155,590.00	2,270	12,330.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		155.00000	206	16.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		159.00000	139	16.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		155.00000	206	16.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		159.00000	139	16.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		184.00000	238	17.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		138.00000	121	17.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		215.00000	272	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		119.00000	105	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		249.00000	307	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		103.00000	90	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		285.00000	345	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		89.00000	78	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		285.00000	345	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		89.00000	78	18.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		322.00000	384	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		76.00000	67	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		361.00000	425	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		65.00000	58	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		402.00000	466	19.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		56.00000	49	19.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		402.00000	466	19.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		56.00000	49	19.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		444.00000	509	19.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		47.00000	42	19.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		444.00000	509	19.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		47.00000	42	19.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		322.00000	384	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		76.00000	67	18.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		575.00000	643	20.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		29.00000	26	20.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		621.00000	689	21.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		25.00000	22	21.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		530.00000	598	20.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		34.00000	31	20.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		621.00000	689	21.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		25.00000	22	21.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		667.00000	736	21.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.40	Put		21.00000	19	21.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		486.00000	553	20.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		40.00000	36	20.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		530.00000	598	20.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		34.00000	31	20.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		249.00000	307	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		103.00000	90	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		667.00000	736	21.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		21.00000	19	21.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		714.00000	783	21.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		18.00000	16	21.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		761.00000	831	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		15.00000	14	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		761.00000	831	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		15.00000	14	22.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		809.00000	878	22.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		13.00000	11	22.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		135.00000	176	16.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		189.00000	159	16.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		103.00000	137	17.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		257.00000	220	17.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		78.00000	106	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		332.00000	289	17.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		215.00000	272	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		119.00000	105	17.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		118.00000	155	16.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		222.00000	188	16.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		118.00000	155	16.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		222.00000	188	16.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		89.00000	120	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		293.00000	253	17.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		6,196.00000	6,267	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,696.00000	4,767	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		3,196.00000	3,267	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,697.00000	1,768	30.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		1.00000	1	30.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		6.00000	9	24.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,310.00000	1,242	24.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		1.00000	1	33.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		2,805.00000	2,734	33.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	41.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,304.00000	4,233	41.42	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	12.85	Call		0.00000	0	47.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		5,804.00000	5,733	47.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,446.00000	6,517	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,946.00000	5,017	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,446.00000	3,517	27.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	27.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,947.00000	2,018	33.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		0.00000	1	33.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		10.00000	15	23.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,064.00000	998	23.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	32.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,555.00000	2,484	32.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	40.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,054.00000	3,983	40.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	46.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,554.00000	5,483	46.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,496.00000	6,567	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,996.00000	5,067	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,496.00000	3,567	26.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	26.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,997.00000	2,067	33.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		0.00000	0	33.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		12.00000	17	22.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,016.00000	950	22.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	32.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,505.00000	2,434	32.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	40.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,004.00000	3,933	40.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	46.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,504.00000	5,433	46.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		954.00000	1,024	23.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		8.00000	7	23.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		857.00000	927	22.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		11.00000	10	22.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		1,150.00000	1,221	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		4.00000	4	25.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		1,052.00000	1,122	24.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		6.00000	5	24.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		905.00000	975	23.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		9.00000	8	23.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		857.00000	927	22.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.20	Put		11.00000	10	22.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		1,002.00000	1,073	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		6.00000	6	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		714.00000	783	21.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		18.00000	16	21.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		1,101.00000	1,172	24.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		5.00000	5	24.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,696.00000	3,767	26.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	26.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,696.00000	2,767	29.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	29.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		0.00000	1	36.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,304.00000	3,234	36.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	45.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,304.00000	5,233	45.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	50.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,304.00000	7,233	50.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,596.00000	4,667	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,596.00000	3,667	26.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	26.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,596.00000	2,667	29.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	0	29.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,597.00000	1,668	29.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		1.00000	1	29.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		5.00000	8	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,409.00000	1,341	25.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		0.00000	1	36.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,404.00000	3,334	36.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	46.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,404.00000	5,333	46.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	50.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,404.00000	7,333	50.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,546.00000	4,617	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,546.00000	3,617	26.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	26.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,546.00000	2,617	30.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	0	30.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,548.00000	1,618	29.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		1.00000	1	29.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		5.00000	7	25.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,459.00000	1,390	25.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		0.00000	1	37.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,454.00000	3,384	37.15	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	12.50	Call			0.00000	0	46.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,454.00000	5,383	46.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	50.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,454.00000	7,383	50.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,496.00000	4,567	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,496.00000	2,567	30.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			0.00000	0	30.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,498.00000	1,569	28.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			2.00000	2	28.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			4.00000	6	26.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,508.00000	1,439	26.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			0.00000	0	37.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,504.00000	3,433	37.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	50.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,504.00000	7,433	50.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,446.00000	4,517	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,446.00000	2,517	30.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			0.00000	0	30.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,448.00000	1,519	28.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			2.00000	2	28.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			4.00000	6	26.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			1,558.00000	1,489	26.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			0.00000	0	37.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,554.00000	3,483	37.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	50.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,554.00000	7,483	50.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			4,396.00000	4,467	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			3,396.00000	3,467	27.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	27.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			2,396.00000	2,467	30.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			0.00000	0	30.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			1,398.00000	1,469	27.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			2.00000	2	27.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			4.00000	5	26.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			1,608.00000	1,538	26.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			0.00000	0	37.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			3,604.00000	3,533	37.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	47.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			5,604.00000	5,533	47.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	50.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			7,604.00000	7,533	50.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,646.00000	4,717	26.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,646.00000	3,717	26.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	26.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,646.00000	2,717	29.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			0.00000	0	29.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,647.00000	1,718	30.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			1.00000	1	30.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			6.00000	8	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,360.00000	1,291	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			0.00000	1	36.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,354.00000	3,284	36.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			0.00000	0	45.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,354.00000	5,283	45.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	50.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,354.00000	7,283	50.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			4,346.00000	4,417	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			3,346.00000	3,417	27.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	27.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			2,346.00000	2,417	31.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			0.00000	0	31.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call			1,349.00000	1,419	27.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			2.00000	2	27.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			3.00000	5	27.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			1,657.00000	1,588	27.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			0.00000	0	38.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			3,654.00000	3,583	38.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			0.00000	0	47.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			5,654.00000	5,583	47.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	50.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			7,654.00000	7,583	50.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			4,296.00000	4,367	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			3,296.00000	3,367	27.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	27.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			2,296.00000	2,367	31.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			0.00000	0	31.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			1,299.00000	1,370	26.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			3.00000	3	26.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			3.00000	5	27.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			1,707.00000	1,638	27.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			0.00000	0	38.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			3,704.00000	3,633	38.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	47.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			5,704.00000	5,633	47.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	50.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			7,704.00000	7,633	50.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			4,146.00000	4,217	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			3,146.00000	3,217	27.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	27.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			2,146.00000	2,217	32.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			0.00000	0	32.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			3.00000	4	28.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			1,856.00000	1,787	28.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			0.00000	0	39.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			3,854.00000	3,783	39.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			0.00000	0	48.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			5,854.00000	5,783	48.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	51.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			7,854.00000	7,783	51.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			4,246.00000	4,317	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			3,246.00000	3,317	27.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	27.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			2,246.00000	2,317	31.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			0.00000	0	31.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			1,249.00000	1,320	26.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put			3.00000	3	26.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call			3.00000	4	27.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put			1,757.00000	1,687	27.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call			0.00000	0	38.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put			3,754.00000	3,683	38.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call			0.00000	0	47.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put			5,754.00000	5,683	47.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call			0.00000	0	50.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put			7,754.00000	7,683	50.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call			4,196.00000	4,267	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put			0.00000	0	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call			2,196.00000	2,267	31.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put			0.00000	0	31.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call			1,200.00000	1,271	25.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put			4.00000	4	25.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call			3.00000	4	28.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put			1,807.00000	1,737	28.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call			0.00000	0	39.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put			3,804.00000	3,733	39.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call			0.00000	0	50.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put			7,804.00000	7,733	50.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Call			4,046.00000	4,117	26.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.00	Put		0.00000	0	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Call		3,046.00000	3,117	27.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Put		0.00000	0	27.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Call		2,046.00000	2,117	32.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Put		0.00000	0	32.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Call		2.00000	3	29.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Put		1,956.00000	1,886	29.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Call		0.00000	0	39.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Put		3,954.00000	3,883	39.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Call		0.00000	0	48.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Put		5,954.00000	5,883	48.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Call		0.00000	0	51.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Put		7,954.00000	7,883	51.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Call		3,996.00000	4,067	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Put		0.00000	0	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Call		2,996.00000	3,067	27.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Put		0.00000	0	27.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Call		2.00000	3	29.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Put		2,006.00000	1,936	29.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Call		0.00000	0	48.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Put		6,004.00000	5,933	48.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.05	Call		0.00000	0	51.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.05	Put		8,004.00000	7,933	51.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.10	Call		0.00000	4,017	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.10	Put		0.00000	0	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.10	Call		0.00000	3,017	27.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.10	Put		0.00000	0	27.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.10	Call		0.00000	3	29.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.10	Put		0.00000	1,986	29.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.10	Call		0.00000	0	49.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.10	Put		0.00000	5,983	49.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.10	Call		0.00000	0	51.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.10	Put		0.00000	7,983	51.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			7.16580	7.09680		16.77	1,433,160.00	200	8,210.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		274.00000	327	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		277.00000	261	16.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Call		299.00000	353	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Put		253.00000	237	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		326.00000	381	16.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		230.00000	216	16.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		355.00000	411	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		208.00000	195	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		385.00000	442	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		188.00000	176	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		416.00000	474	16.86	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	6.85	Put		169.00000	158	16.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		448.00000	507	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		151.00000	141	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		482.00000	542	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		135.00000	126	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		517.00000	578	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		120.00000	112	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		517.00000	578	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		120.00000	112	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		448.00000	507	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		151.00000	141	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		630.00000	692	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		83.00000	76	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		670.00000	732	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		73.00000	66	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		591.00000	653	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		94.00000	87	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		591.00000	653	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		94.00000	87	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		710.00000	773	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		63.00000	58	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		554.00000	615	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		107.00000	99	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		752.00000	816	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		55.00000	50	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		838.00000	902	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		41.00000	37	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		927.00000	992	17.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		30.00000	26	17.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		972.00000	1,038	17.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		26.00000	22	17.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		882.00000	947	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		35.00000	31	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		794.00000	859	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		48.00000	43	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		1,067.00000	1,135	17.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		20.00000	19	17.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		1,115.00000	1,183	18.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		18.00000	17	18.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		1,018.00000	1,086	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		22.00000	20	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		927.00000	992	17.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		30.00000	26	17.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		838.00000	902	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		41.00000	37	17.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,697.00000	4,766	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,697.00000	3,766	33.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	33.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,698.00000	2,767	29.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			1.00000	1	29.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,703.00000	1,772	22.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			6.00000	6	22.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			47.00000	61	22.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,350.00000	1,295	22.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			5.00000	7	27.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,309.00000	3,242	27.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			1.00000	2	32.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,304.00000	5,236	32.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			0.00000	1	36.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,304.00000	7,235	36.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,597.00000	4,666	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,597.00000	3,666	33.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			0.00000	0	33.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,598.00000	2,667	29.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			1.00000	1	29.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,604.00000	1,673	21.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			7.00000	8	21.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			42.00000	55	22.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,445.00000	1,389	22.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			5.00000	7	28.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,408.00000	3,341	28.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			1.00000	1	32.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,404.00000	5,336	32.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			0.00000	1	36.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,404.00000	7,335	36.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,547.00000	4,616	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,547.00000	3,616	32.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			0.00000	0	32.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,548.00000	2,617	28.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			1.00000	2	28.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,555.00000	1,624	21.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			8.00000	8	21.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			40.00000	52	22.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,493.00000	1,436	22.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			5.00000	6	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,458.00000	3,391	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			1.00000	1	32.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,454.00000	5,386	32.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		0.00000	1	36.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,454.00000	7,385	36.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,497.00000	4,566	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,497.00000	3,566	32.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		0.00000	0	32.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,498.00000	2,568	28.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		1.00000	2	28.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,506.00000	1,575	21.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		9.00000	9	21.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		38.00000	49	22.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		1,541.00000	1,484	22.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		5.00000	6	28.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,508.00000	3,440	28.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		1.00000	1	32.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,504.00000	5,436	32.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		0.00000	1	37.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,504.00000	7,435	37.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,506.00000	1,575	21.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		9.00000	9	21.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		4,397.00000	4,466	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		3,397.00000	3,466	32.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		0.00000	0	32.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		2,399.00000	2,468	27.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		2.00000	2	27.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,407.00000	1,476	20.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		11.00000	10	20.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		34.00000	45	23.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		1,637.00000	1,579	23.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		4.00000	6	28.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		3,607.00000	3,540	28.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	32.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		5,604.00000	5,535	32.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	1	37.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		7,604.00000	7,535	37.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,447.00000	4,516	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,447.00000	3,516	32.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		0.00000	0	32.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,448.00000	2,518	28.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		2.00000	2	28.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,456.00000	1,525	20.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		10.00000	10	20.75	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	8.65	Call			36.00000	47	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			1,589.00000	1,531	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			4.00000	6	28.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			3,558.00000	3,490	28.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			1.00000	1	32.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			5,554.00000	5,486	32.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			0.00000	1	37.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			7,554.00000	7,485	37.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,647.00000	4,716	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,647.00000	3,716	33.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			0.00000	0	33.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,648.00000	2,717	29.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			1.00000	1	29.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,654.00000	1,723	22.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			7.00000	7	22.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			44.00000	58	22.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,397.00000	1,342	22.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			5.00000	7	27.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,358.00000	3,291	27.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			1.00000	1	32.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,354.00000	5,286	32.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			0.00000	1	36.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,354.00000	7,285	36.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call			4,347.00000	4,416	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put			0.00000	0	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call			3,347.00000	3,416	32.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			0.00000	0	32.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call			2,349.00000	2,418	27.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put			2.00000	2	27.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call			1,358.00000	1,427	20.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put			12.00000	11	20.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call			32.00000	43	23.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			1,685.00000	1,627	23.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			4.00000	5	28.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			3,657.00000	3,590	28.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			1.00000	1	32.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			5,654.00000	5,585	32.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call			0.00000	1	37.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			7,654.00000	7,585	37.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			4,247.00000	4,316	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			3,247.00000	3,316	32.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			0.00000	0	32.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			2,249.00000	2,318	26.60	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 15/03/2010 Currency Future	4.85	Put		2.00000	3	26.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		1,261.00000	1,329	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		14.00000	13	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		29.00000	39	23.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		1,782.00000	1,723	23.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		4.00000	5	28.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		3,757.00000	3,689	28.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		1.00000	1	33.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		5,754.00000	5,685	33.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		0.00000	1	37.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		7,754.00000	7,685	37.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		4,147.00000	4,216	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		3,147.00000	3,216	32.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		0.00000	0	32.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		2,150.00000	2,219	25.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		3.00000	3	25.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		1,163.00000	1,232	18.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		16.00000	16	18.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		27.00000	35	24.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		1,880.00000	1,820	24.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		3.00000	4	29.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		3,857.00000	3,789	29.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		1.00000	1	33.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		5,854.00000	5,785	33.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		0.00000	0	37.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		7,854.00000	7,785	37.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		4,197.00000	4,266	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		3,197.00000	3,266	32.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		0.00000	0	32.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		2,199.00000	2,269	26.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		3.00000	3	26.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		1,212.00000	1,280	18.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		15.00000	15	18.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		28.00000	37	24.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		1,831.00000	1,771	24.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		3.00000	5	28.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		3,807.00000	3,739	28.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		1.00000	1	33.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		5,804.00000	5,735	33.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		0.00000	1	37.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		7,804.00000	7,735	37.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		4,297.00000	4,366	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	33.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.80	Call		3,297.00000	3,366	32.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		0.00000	0	32.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		2,299.00000	2,368	26.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		2.00000	2	26.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		1,309.00000	1,378	19.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		13.00000	12	19.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		31.00000	41	23.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		1,734.00000	1,675	23.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		4.00000	5	28.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		3,707.00000	3,639	28.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	33.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		5,704.00000	5,635	33.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	1	37.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		7,704.00000	7,635	37.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Call		4,097.00000	4,166	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Put		0.00000	0	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Call		3,097.00000	3,166	32.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Put		0.00000	0	32.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Call		2,100.00000	2,169	25.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Put		3.00000	3	25.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Call		25.00000	34	24.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Put		1,929.00000	1,868	24.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Call		3.00000	4	29.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Put		3,906.00000	3,838	29.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Call		1.00000	1	33.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Put		5,904.00000	5,835	33.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Call		0.00000	0	37.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Put		7,904.00000	7,835	37.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Call		4,047.00000	4,116	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Put		0.00000	0	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Call		3,047.00000	3,116	31.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Put		0.00000	1	31.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Call		2,050.00000	2,119	25.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Put		3.00000	4	25.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Call		24.00000	32	24.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Put		1,977.00000	1,917	24.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Call		3.00000	4	29.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Put		3,956.00000	3,888	29.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Call		1.00000	1	33.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Put		5,954.00000	5,885	33.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Call		0.00000	0	38.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Put		7,954.00000	7,885	38.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Call		3,997.00000	4,066	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Put		0.00000	0	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Call		2,997.00000	3,066	31.80	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	4.10	Put		1.00000	1	31.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.10	Call		2,001.00000	2,070	24.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.10	Put		4.00000	4	24.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.10	Call		23.00000	31	24.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.10	Put		2,026.00000	1,965	24.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.10	Call		3.00000	4	29.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.10	Put		4,006.00000	3,938	29.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Call		1.00000	1	33.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Put		6,004.00000	5,935	33.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Call		0.00000	0	38.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Put		8,004.00000	7,935	38.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.15	Call		0.00000	4,016	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.15	Put		0.00000	0	33.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.15	Call		0.00000	3,017	31.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.15	Put		0.00000	1	31.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.15	Call		0.00000	2,020	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.15	Put		0.00000	4	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.15	Call		0.00000	301	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.15	Put		0.00000	285	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.15	Call		0.00000	30	25.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.15	Put		0.00000	2,014	25.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.15	Call		0.00000	4	29.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.15	Put		0.00000	3,988	29.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.15	Call		0.00000	1	33.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.15	Put		0.00000	5,985	33.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.15	Call		0.00000	0	38.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.15	Put		0.00000	7,985	38.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			7.20620	7.13830		17.01	0.00	0	1,250.00
ZAAD On 14/06/2010 Currency Future	7.15	Call		357.00000	412	16.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.15	Put		369.00000	356	16.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Call		380.00000	436	16.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Put		341.00000	329	16.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Call		428.00000	487	16.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Put		290.00000	280	16.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Call		454.00000	514	16.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Put		266.00000	257	16.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call		481.00000	542	16.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put		243.00000	236	16.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Call		509.00000	571	16.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Put		221.00000	215	16.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Call		539.00000	602	16.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put		200.00000	196	16.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call		569.00000	633	16.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put		181.00000	177	16.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		669.00000	735	16.19	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	6.60	Put		130.00000	129	16.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		704.00000	771	16.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		116.00000	115	16.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call		634.00000	700	16.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put		146.00000	144	16.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		741.00000	808	16.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		102.00000	102	16.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		601.00000	666	16.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		163.00000	160	16.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,638.00000	4,706	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,639.00000	3,707	30.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put		0.00000	1	30.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,642.00000	2,710	25.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		3.00000	3	25.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,654.00000	1,722	19.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		15.00000	16	19.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		100.00000	120	21.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,462.00000	1,413	21.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		14.00000	18	24.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,376.00000	3,312	24.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		3.00000	4	27.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,365.00000	5,298	27.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		1.00000	2	31.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put		7,363.00000	7,296	31.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call		4,588.00000	4,656	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put		0.00000	0	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call		3,589.00000	3,657	30.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put		0.00000	1	30.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call		2,592.00000	2,660	24.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put		4.00000	4	24.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,605.00000	1,674	19.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put		16.00000	17	19.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		97.00000	115	21.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		1,508.00000	1,459	21.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		14.00000	17	24.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,425.00000	3,361	24.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call		3.00000	4	28.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put		5,415.00000	5,348	28.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		1.00000	2	31.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put		7,413.00000	7,346	31.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,538.00000	4,606	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,539.00000	3,607	30.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		0.00000	1	30.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,542.00000	2,610	24.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		4.00000	4	24.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		1,556.00000	1,625	19.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		17.00000	19	19.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		93.00000	111	22.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		1,555.00000	1,505	22.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		13.00000	16	24.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		3,474.00000	3,410	24.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		3.00000	4	28.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,465.00000	5,398	28.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call		1.00000	2	31.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		7,463.00000	7,396	31.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call		4,488.00000	4,556	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put		0.00000	0	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call		3,489.00000	3,557	29.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put		1.00000	1	29.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call		2,493.00000	2,561	24.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put		4.00000	4	24.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call		1,507.00000	1,576	18.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put		19.00000	20	18.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call		90.00000	107	22.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put		1,601.00000	1,551	22.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call		12.00000	15	24.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,524.00000	3,459	24.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call		3.00000	4	28.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,515.00000	5,448	28.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call		1.00000	2	31.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put		7,513.00000	7,446	31.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call		4,338.00000	4,406	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put		0.00000	0	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call		3,339.00000	3,407	29.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put		1.00000	1	29.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call		2,344.00000	2,412	23.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put		5.00000	6	23.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call		1,361.00000	1,431	17.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put		23.00000	25	17.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call		81.00000	96	22.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put		1,742.00000	1,690	22.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call		10.00000	13	25.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put		3,672.00000	3,607	25.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call		3.00000	4	28.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put		5,665.00000	5,598	28.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call		1.00000	2	31.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put		7,663.00000	7,595	31.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call		4,238.00000	4,306	32.42	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 14/06/2010 Currency Future	2.90	Put		0.00000	0	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call		3,239.00000	3,307	28.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put		1.00000	1	28.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call		2,245.00000	2,313	23.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put		6.00000	7	23.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call		1,264.00000	1,335	17.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put		26.00000	29	17.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call		76.00000	90	23.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put		1,837.00000	1,784	23.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call		9.00000	12	25.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put		3,771.00000	3,706	25.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call		3.00000	4	28.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put		5,765.00000	5,697	28.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call		1.00000	2	32.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put		7,763.00000	7,695	32.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call		4,388.00000	4,456	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put		0.00000	0	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call		3,389.00000	3,457	29.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put		1.00000	1	29.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call		2,393.00000	2,461	23.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put		5.00000	5	23.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call		1,410.00000	1,479	18.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put		21.00000	23	18.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call		84.00000	100	22.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put		1,695.00000	1,643	22.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call		11.00000	14	25.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put		3,623.00000	3,558	25.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call		3.00000	4	28.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put		5,615.00000	5,548	28.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call		1.00000	2	31.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put		7,613.00000	7,545	31.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Call		4,288.00000	4,356	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Put		0.00000	0	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Call		3,289.00000	3,357	28.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Put		1.00000	1	28.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Call		2,294.00000	2,362	23.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Put		6.00000	6	23.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Call		1,313.00000	1,383	17.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Put		24.00000	27	17.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Call		78.00000	93	22.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Put		1,790.00000	1,737	22.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Call		10.00000	12	25.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Put		3,721.00000	3,656	25.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Call		3.00000	4	28.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Put		5,715.00000	5,648	28.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	14.85	Call			1.00000	2	31.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Put			7,713.00000	7,645	31.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Call			4,188.00000	4,256	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Put			0.00000	0	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Call			3,189.00000	3,257	28.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Put			1.00000	1	28.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Call			2,195.00000	2,263	22.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Put			7.00000	7	22.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Call			1,216.00000	1,287	17.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Put			28.00000	31	17.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Call			73.00000	87	23.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Put			1,885.00000	1,831	23.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Call			9.00000	11	25.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Put			3,820.00000	3,755	25.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Call			3.00000	4	28.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Put			5,815.00000	5,747	28.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Call			1.00000	2	32.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Put			7,813.00000	7,745	32.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Call			4,138.00000	4,206	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Put			0.00000	0	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Call			3,140.00000	3,208	27.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Put			1.00000	1	27.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Call			2,146.00000	2,214	22.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Put			8.00000	8	22.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Call			1,168.00000	1,240	16.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Put			30.00000	33	16.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Call			71.00000	84	23.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Put			1,933.00000	1,878	23.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Call			8.00000	10	25.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Put			3,870.00000	3,804	25.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Call			3.00000	4	29.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Put			5,864.00000	5,797	29.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Call			1.00000	1	32.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Put			7,863.00000	7,795	32.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Call			4,038.00000	4,106	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Put			0.00000	0	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Call			3,040.00000	3,108	27.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Put			2.00000	2	27.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Call			2,047.00000	2,115	21.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Put			9.00000	9	21.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Call			1,073.00000	1,145	16.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Put			34.00000	39	16.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Call			67.00000	79	23.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Put			2,028.00000	1,973	23.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Call			7.00000	9	25.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	11.10	Put		3,969.00000	3,903	25.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Call		3.00000	3	29.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Put		5,964.00000	5,897	29.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Call		1.00000	1	32.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Put		7,963.00000	7,895	32.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Call		3,988.00000	4,056	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Put		0.00000	0	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Call		2,990.00000	3,058	27.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Put		2.00000	2	27.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Call		1,998.00000	2,066	21.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Put		10.00000	10	21.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Call		1,025.00000	1,098	15.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Put		37.00000	42	15.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.15	Call		65.00000	77	24.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.15	Put		2,076.00000	2,020	24.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Call		7.00000	9	25.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Put		4,019.00000	3,953	25.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Call		3.00000	3	29.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Put		6,014.00000	5,947	29.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Call		1.00000	1	32.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Put		8,013.00000	7,945	32.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.20	Call		0.00000	4,006	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.20	Put		0.00000	0	32.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.20	Call		0.00000	3,008	26.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.20	Put		0.00000	2	26.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.20	Call		0.00000	2,017	21.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.20	Put		0.00000	11	21.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.20	Call		0.00000	1,051	15.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.20	Put		0.00000	45	15.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.20	Call		0.00000	389	17.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.20	Put		0.00000	383	17.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.20	Call		0.00000	74	24.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.20	Put		0.00000	2,068	24.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.20	Call		0.00000	8	25.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.20	Put		0.00000	4,002	25.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.20	Call		0.00000	3	29.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.20	Put		0.00000	5,997	29.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.20	Call		0.00000	1	32.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.20	Put		0.00000	7,995	32.45	0.00	0	0.00

Total for Derivatives:							425,462,288.80	48,957	1,041,809.00
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Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
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Grand Total:								425,462,288.80	48,957	1,041,809.00
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