



Daily MTM Report

Daily summary for 30/10/2009

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			7.41800	7.54500			0.00	0	0.00
R155 On 31/08/2011 Bond			7.49000	7.60000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.41000	8.50000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.00000	9.10000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.46500	8.56000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.94500	9.04000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.96000	9.05000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.53000	8.62000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.10000	9.19000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.11000	9.20000			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			8.68500	8.77000			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 14/12/2009 Currency Future			7.81140	7.82300		19.51	291,419,899.80	37,307	341,803.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		468.00000	443	20.19	9,303,000.00	21	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		95.00000	82	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		432.00000	406	20.10	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		109.00000	95	20.10	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		245.00000	219	19.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		222.00000	208	19.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		124.00000	103	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		451.00000	442	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		245.00000	219	19.51	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		222.00000	208	19.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		219.00000	198	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		246.00000	236	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		6.00000	3	28.42	0.00	0	10,191.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		2,083.00000	2,091	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		585.00000	562	20.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		62.00000	51	20.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		363.00000	337	19.90	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		140.00000	125	19.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		272.00000	246	19.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		199.00000	184	19.61	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		182.00000	160	20.15	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		309.00000	299	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		165.00000	144	20.36	0.00	0	2,670.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		342.00000	332	20.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		627.00000	604	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		54.00000	43	20.58	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		397.00000	371	20.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		124.00000	109	20.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		199.00000	178	19.94	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		276.00000	266	19.94	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		847.00000	828	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		24.00000	17	21.07	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		545.00000	521	20.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		72.00000	60	20.39	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 14/12/2009 Currency Future	7.70	Call			301.00000	274	19.71	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			178.00000	163	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			712.00000	691	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			39.00000	30	20.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			669.00000	647	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			46.00000	36	20.68	0.00	0	5,100.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			506.00000	481	20.29	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			83.00000	70	20.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			102.00000	82	21.42	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			529.00000	521	21.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			468.00000	443	20.19	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			95.00000	82	20.19	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			397.00000	371	20.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			124.00000	109	20.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			331.00000	305	19.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			158.00000	143	19.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			272.00000	246	19.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			199.00000	184	19.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			84.00000	66	21.84	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			611.00000	604	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			150.00000	129	20.57	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			377.00000	367	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			301.00000	274	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			178.00000	163	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			18.00000	10	25.45	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,395.00000	1,399	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			1.00000	0	38.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,378.00000	4,389	38.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	44.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,577.00000	5,589	44.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	48.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,777.00000	6,789	48.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			30.00000	19	24.18	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,107.00000	1,108	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			182.00000	160	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			309.00000	299	20.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			136.00000	115	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			413.00000	404	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			112.00000	92	21.21	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			489.00000	481	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			112.00000	92	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			489.00000	481	21.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	42.71	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,177.00000	5,189	42.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			3.00000	1	31.24	0.00	0	260.00

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	10.55	Put		2,730.00000	2,740	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		1.00000	0	39.17	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,478.00000	4,489	39.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		150.00000	129	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		377.00000	367	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		36.00000	24	23.75	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		1,013.00000	1,012	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		44.00000	30	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		921.00000	918	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		93.00000	74	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		570.00000	562	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		77.00000	59	22.06	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		654.00000	647	22.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		63.00000	47	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		740.00000	735	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		58.00000	42	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		785.00000	780	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		70.00000	52	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		697.00000	691	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		93.00000	74	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		570.00000	562	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		70.00000	52	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		697.00000	691	22.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		84.00000	66	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		611.00000	604	21.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		11.00000	5	26.72	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,688.00000	1,694	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		58.00000	42	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		785.00000	780	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		52.00000	37	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		829.00000	826	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		52.00000	37	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		829.00000	826	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		40.00000	27	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		967.00000	965	23.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		48.00000	33	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		875.00000	872	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		28.00000	17	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,155.00000	1,156	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		30.00000	19	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,107.00000	1,108	24.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		33.00000	21	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,060.00000	1,060	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		44.00000	30	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		921.00000	918	23.33	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	9.00	Call			26.00000	15	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,203.00000	1,204	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			20.00000	11	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,347.00000	1,350	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			16.00000	8	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,493.00000	1,497	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			13.00000	7	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,590.00000	1,595	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			12.00000	6	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,639.00000	1,645	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			16.00000	8	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,493.00000	1,497	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			11.00000	5	26.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,738.00000	1,744	26.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			12.00000	6	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,639.00000	1,645	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			7.00000	3	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,984.00000	1,992	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			4.00000	2	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,331.00000	2,340	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			6.00000	2	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,183.00000	2,191	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			7.00000	3	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,034.00000	2,041	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			7.00000	3	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,034.00000	2,041	28.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			5.00000	2	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,232.00000	2,241	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			3.00000	1	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,530.00000	2,540	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			3.00000	1	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,630.00000	2,640	30.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			3.00000	1	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,680.00000	2,690	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			2.00000	1	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,779.00000	2,789	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			2.00000	1	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,979.00000	2,989	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	0	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,228.00000	3,239	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			2.00000	1	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,179.00000	3,189	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			2.00000	1	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,079.00000	3,089	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			4.00000	1	30.15	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	10.30	Put			2,481.00000	2,490	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			3.00000	1	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,580.00000	2,590	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			2.00000	1	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,829.00000	2,839	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			2.00000	1	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			2,929.00000	2,939	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			2.00000	1	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,979.00000	2,989	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			4.00000	2	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,381.00000	2,390	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			5.00000	2	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,282.00000	2,290	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			3.00000	1	31.24	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,730.00000	2,740	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			2.00000	1	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,879.00000	2,889	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			5.00000	2	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,282.00000	2,290	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1.00000	0	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,328.00000	3,339	33.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1.00000	0	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,278.00000	3,289	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1.00000	0	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,478.00000	3,489	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1.00000	0	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,378.00000	3,389	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			1.00000	0	39.17	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,478.00000	4,489	39.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			1.00000	0	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,778.00000	3,789	35.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			1.00000	0	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,678.00000	3,689	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			1.00000	0	37.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,178.00000	4,189	37.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			0.00000	0	39.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,577.00000	4,589	39.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	41.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,977.00000	4,989	41.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			0.00000	0	43.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,377.00000	5,389	43.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			1.00000	0	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,078.00000	4,089	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			0.00000	0	41.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,877.00000	4,889	41.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	43.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,277.00000	5,289	43.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			22.00000	12	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,299.00000	1,301	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			9.00000	4	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,886.00000	1,892	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			1.00000	0	38.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,278.00000	4,289	38.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	44.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,477.00000	5,489	44.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			10.00000	4	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,787.00000	1,793	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			4.00000	2	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,381.00000	2,390	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1.00000	0	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,578.00000	3,589	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	40.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,777.00000	4,789	40.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			36.00000	24	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,013.00000	1,012	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			1.00000	0	36.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,978.00000	3,989	36.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	45.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,777.00000	5,789	45.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,677.00000	4,689	40.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	43.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,277.00000	5,289	43.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	46.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,877.00000	5,889	46.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			1.00000	0	36.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,878.00000	3,889	36.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	42.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,077.00000	5,089	42.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	45.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,677.00000	5,689	45.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	41.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,977.00000	4,989	41.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			14.00000	7	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,541.00000	1,546	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			6.00000	2	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,133.00000	2,141	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			1.00000	0	36.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			3,928.00000	3,939	36.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			1.00000	0	39.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,528.00000	4,539	39.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	42.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,127.00000	5,139	42.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	45.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			5,727.00000	5,739	45.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			1.00000	0	36.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,978.00000	3,989	36.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			17.00000	9	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,444.00000	1,448	25.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	0	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,228.00000	3,239	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			1.00000	0	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,828.00000	3,839	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			1.00000	0	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,428.00000	4,439	38.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	41.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,027.00000	5,039	41.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			22.00000	12	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,299.00000	1,301	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			1.00000	0	38.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,278.00000	4,289	38.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			8.00000	3	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			1,935.00000	1,942	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			2.00000	1	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			3,129.00000	3,139	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			1.00000	0	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,728.00000	3,739	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			1.00000	0	38.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			4,328.00000	4,339	38.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			0.00000	0	43.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,427.00000	5,439	43.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1.00000	0	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,478.00000	3,489	34.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			33.00000	21	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,060.00000	1,060	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			1.00000	0	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,428.00000	3,439	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			1.00000	0	36.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,028.00000	4,039	36.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			18.00000	10	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,395.00000	1,399	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			1.00000	0	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,528.00000	3,539	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			1.00000	0	37.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,128.00000	4,139	37.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.55	Call			0.00000	0	40.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,727.00000	4,739	40.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	46.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,927.00000	5,939	46.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			1.00000	0	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,078.00000	4,089	37.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	46.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,077.00000	6,089	46.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,977.00000	5,989	46.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			1.00000	0	36.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,028.00000	4,039	36.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	39.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,627.00000	4,639	39.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	45.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,827.00000	5,839	45.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	47.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,177.00000	6,189	47.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			1.00000	0	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,828.00000	3,839	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	41.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,027.00000	5,039	41.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	47.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,227.00000	6,239	47.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	44.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,627.00000	5,639	44.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	44.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,527.00000	5,539	44.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			48.00000	33	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			875.00000	872	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	40.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,827.00000	4,839	40.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	42.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,227.00000	5,239	42.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			669.00000	647	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			46.00000	36	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			28.00000	17	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,155.00000	1,156	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			2.00000	1	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,029.00000	3,039	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			1.00000	0	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,728.00000	3,739	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	44.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,527.00000	5,539	44.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			940.00000	922	21.26	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	6.90	Put			17.00000	11	21.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			301.00000	274	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			178.00000	163	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			987.00000	970	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			14.00000	9	21.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			4.00000	2	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,331.00000	2,340	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			893.00000	875	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			20.00000	14	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			4.00000	1	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,431.00000	2,440	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			1.00000	0	39.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,528.00000	4,539	39.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			893.00000	875	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			20.00000	14	21.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,035.00000	1,018	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			12.00000	7	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,273.00000	4,261	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,773.00000	2,761	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			0.00000	0	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,280.00000	1,265	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			7.00000	4	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	50.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,727.00000	7,739	50.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,523.00000	4,511	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,023.00000	3,011	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,527.00000	1,513	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			4.00000	2	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	50.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,477.00000	7,489	50.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	40.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,827.00000	4,839	40.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,823.00000	2,811	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,825.00000	1,812	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			2.00000	1	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,024.00000	2,012	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	1	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	49.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,327.00000	7,339	49.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			3,073.00000	3,061	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	32.86	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			2,074.00000	2,062	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			1.00000	1	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,084.00000	1,068	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			11.00000	6	21.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	50.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,427.00000	7,439	50.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,973.00000	2,961	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,975.00000	1,962	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			2.00000	1	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	50.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,527.00000	7,539	50.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,923.00000	2,911	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,925.00000	1,912	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			2.00000	1	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	50.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,577.00000	7,589	50.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,173.00000	3,161	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,174.00000	2,162	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			1.00000	0	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,182.00000	1,166	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			9.00000	5	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,223.00000	3,211	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,224.00000	2,212	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			1.00000	0	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,231.00000	1,216	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			8.00000	4	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	49.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,277.00000	7,289	49.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,373.00000	3,361	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,373.00000	2,362	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,379.00000	1,364	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			6.00000	3	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			6.00000	2	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,133.00000	2,141	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	49.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,127.00000	7,139	49.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,473.00000	3,461	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,473.00000	2,461	31.89	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	5.35	Put		0.00000	0	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call		1,478.00000	1,464	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put		5.00000	2	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		0.00000	0	49.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		7,027.00000	7,039	49.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		3,523.00000	3,511	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		0.00000	0	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		2,523.00000	2,511	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		0.00000	0	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		0.00000	0	49.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		6,977.00000	6,989	49.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		3,573.00000	3,561	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		0.00000	0	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		2,573.00000	2,561	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		0.00000	0	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		1,577.00000	1,563	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		4.00000	2	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		0.00000	0	48.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		6,927.00000	6,939	48.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call		3,423.00000	3,411	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put		0.00000	0	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call		2,423.00000	2,411	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put		0.00000	0	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call		1,428.00000	1,414	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put		5.00000	3	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call		0.00000	0	49.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put		7,077.00000	7,089	49.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call		3,773.00000	3,761	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put		0.00000	0	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call		1,775.00000	1,763	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put		2.00000	1	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call		801.00000	782	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put		28.00000	20	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call		0.00000	0	48.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put		6,727.00000	6,739	48.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call		3,873.00000	3,861	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put		0.00000	0	26.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call		2,873.00000	2,861	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put		0.00000	0	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call		1,875.00000	1,862	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put		2.00000	1	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call		1.00000	0	35.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put		3,628.00000	3,639	35.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call		0.00000	0	48.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put		6,627.00000	6,639	48.21	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	13.95	Call			0.00000	0	47.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,127.00000	6,139	47.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,127.00000	8,139	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			1.00000	0	37.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,228.00000	4,239	37.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,227.00000	8,239	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,673.00000	3,661	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,673.00000	2,661	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,676.00000	1,663	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			3.00000	1	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	47.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,327.00000	6,339	47.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,327.00000	8,339	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	47.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,427.00000	6,439	47.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,427.00000	8,439	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,623.00000	3,611	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,623.00000	2,611	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	32.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,626.00000	1,613	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			3.00000	2	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	47.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,377.00000	6,389	47.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,377.00000	8,389	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	48.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,577.00000	6,589	48.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,577.00000	8,589	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,627.00000	8,639	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,323.00000	3,311	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,323.00000	2,312	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			0.00000	0	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,329.00000	1,315	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			6.00000	3	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	48.32	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	14.50	Put			6,677.00000	6,689	48.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,677.00000	8,689	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	47.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,477.00000	6,489	47.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,477.00000	8,489	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,823.00000	3,811	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,177.00000	8,189	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,973.00000	3,961	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	46.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,027.00000	6,039	46.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,027.00000	8,039	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,723.00000	3,711	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,723.00000	2,711	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			0.00000	0	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,726.00000	1,713	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			3.00000	1	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			756.00000	736	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			33.00000	25	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	47.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,277.00000	6,289	47.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,277.00000	8,289	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,923.00000	3,911	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	26.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,077.00000	8,089	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	47.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,527.00000	6,539	47.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,527.00000	8,539	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			4,023.00000	4,011	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			3,023.00000	3,011	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			2,024.00000	2,012	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	1	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			1,035.00000	1,018	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			12.00000	7	21.46	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	15.80	Call			0.00000	0	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			7,977.00000	7,989	51.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			4,073.00000	4,061	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	51.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			7,927.00000	7,939	51.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			4,173.00000	4,161	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			9.00000	4	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			1,836.00000	1,843	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	50.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			7,827.00000	7,839	50.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			4,223.00000	4,211	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			10.00000	4	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,787.00000	1,793	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	50.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			7,777.00000	7,789	50.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			4,123.00000	4,111	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			3,123.00000	3,111	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			2,124.00000	2,112	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			1.00000	0	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			1,133.00000	1,117	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			10.00000	5	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			9.00000	4	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,886.00000	1,892	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	51.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			7,877.00000	7,889	51.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,273.00000	4,261	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			3,273.00000	3,261	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			2,273.00000	2,262	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			0.00000	0	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,280.00000	1,265	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			7.00000	4	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			4,323.00000	4,311	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	50.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			7,677.00000	7,689	50.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,373.00000	4,361	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,373.00000	3,361	30.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,373.00000	2,362	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,379.00000	1,364	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			6.00000	3	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call			0.00000	0	50.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put			7,627.00000	7,639	50.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Call			4,423.00000	4,411	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Put			0.00000	0	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Call			4,473.00000	4,461	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Put			0.00000	0	25.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.94420		7.95670		19.64	13,664,024.00	1,720	30,531.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			749.00000	729	19.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			142.00000	135	19.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			425.00000	400	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			368.00000	356	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			402.00000	377	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			395.00000	383	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			199.00000	183	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			892.00000	889	22.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			22.00000	23	29.71	0.00	0	16,608.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,115.00000	3,129	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			7.00000	8	31.84	0.00	0	27,543.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,351.00000	4,364	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			382.00000	357	19.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			425.00000	413	19.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			125.00000	115	24.27	0.00	0	16,608.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,318.00000	1,320	24.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			70.00000	65	26.98	0.00	0	27,543.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			1,964.00000	1,971	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			859.00000	841	18.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			102.00000	96	18.97	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.75	Call			500.00000	477	19.46	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put			294.00000	283	19.46	0.00	0	100.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			449.00000	425	19.55	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			342.00000	330	19.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			231.00000	213	21.76	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			774.00000	768	21.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			898.00000	880	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			91.00000	86	18.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			528.00000	504	19.42	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			271.00000	260	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			242.00000	224	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			736.00000	729	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,061.00000	1,045	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 15/03/2010 Currency Future	6.95	Put			54.00000	51	18.75	0.00	0	500.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			648.00000	626	19.24	0.00	0	114.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			191.00000	182	19.24	0.00	0	200.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			556.00000	533	19.37	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			249.00000	239	19.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			296.00000	275	20.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			589.00000	581	20.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			937.00000	920	18.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			81.00000	76	18.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			586.00000	563	19.33	0.00	0	27.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			229.00000	219	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			282.00000	261	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			625.00000	617	20.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,019.00000	1,003	18.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			62.00000	58	18.80	0.00	0	4,005.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			616.00000	594	19.28	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			209.00000	200	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,153.00000	1,137	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			47.00000	43	19.22	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			616.00000	594	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			209.00000	200	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			363.00000	339	20.02	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			456.00000	445	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			680.00000	659	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			174.00000	165	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			190.00000	174	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			933.00000	930	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call			474.00000	450	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put			317.00000	306	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			328.00000	305	20.41	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			521.00000	511	20.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			528.00000	504	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			271.00000	260	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			268.00000	248	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			661.00000	654	21.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			82.00000	76	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,775.00000	1,782	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			345.00000	322	20.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			488.00000	477	20.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			311.00000	290	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			555.00000	545	20.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			255.00000	235	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			698.00000	691	21.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			219.00000	202	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			813.00000	808	21.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.60	Call			209.00000	192	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			852.00000	848	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			181.00000	166	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			974.00000	972	22.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			157.00000	144	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,100.00000	1,100	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			137.00000	125	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,230.00000	1,231	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			150.00000	137	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,143.00000	1,143	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			164.00000	151	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,058.00000	1,057	23.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			110.00000	101	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,453.00000	1,456	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			101.00000	93	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,544.00000	1,548	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			89.00000	82	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,682.00000	1,688	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			96.00000	89	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,590.00000	1,595	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			82.00000	76	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,775.00000	1,782	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			14.00000	16	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,557.00000	3,572	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			85.00000	79	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,729.00000	1,735	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			68.00000	63	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,011.00000	2,019	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			59.00000	55	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,152.00000	2,161	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			46.00000	44	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,389.00000	2,400	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			56.00000	53	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,199.00000	2,209	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			65.00000	61	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,059.00000	2,067	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			65.00000	61	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,059.00000	2,067	27.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			53.00000	50	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,246.00000	2,256	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			53.00000	50	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,246.00000	2,256	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			37.00000	37	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,581.00000	2,593	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			35.00000	35	28.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,629.00000	2,641	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		39.00000	38	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,532.00000	2,544	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		34.00000	34	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,677.00000	2,689	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		29.00000	30	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,822.00000	2,835	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		23.00000	24	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,066.00000	3,080	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		18.00000	20	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,311.00000	3,325	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		19.00000	20	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,262.00000	3,276	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		21.00000	22	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,164.00000	3,178	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		20.00000	21	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,213.00000	3,227	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		26.00000	27	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,920.00000	2,933	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		28.00000	28	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,871.00000	2,884	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		24.00000	25	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,017.00000	3,031	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		22.00000	23	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,115.00000	3,129	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		25.00000	26	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,968.00000	2,982	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		31.00000	31	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,774.00000	2,787	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		34.00000	34	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,677.00000	2,689	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		28.00000	28	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,871.00000	2,884	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		17.00000	19	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,360.00000	3,375	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		15.00000	17	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,498.00000	3,513	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		16.00000	18	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,410.00000	3,424	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		16.00000	18	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,410.00000	3,424	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		15.00000	17	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,459.00000	3,473	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		12.00000	14	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,706.00000	3,720	30.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.45	Call			15.00000	17	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,508.00000	3,523	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			11.00000	13	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,804.00000	3,819	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			13.00000	16	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,607.00000	3,621	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			13.00000	15	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,656.00000	3,671	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			76.00000	70	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,869.00000	1,876	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			59.00000	55	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,152.00000	2,161	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			48.00000	46	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,341.00000	2,352	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			43.00000	42	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,437.00000	2,448	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			6.00000	6	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,600.00000	4,612	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			93.00000	85	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,636.00000	1,641	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			13.00000	15	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,656.00000	3,671	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			4.00000	2	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,747.00000	5,758	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			105.00000	97	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,498.00000	1,502	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			26.00000	27	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,920.00000	2,933	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			4.00000	2	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,597.00000	5,608	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			114.00000	105	24.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,408.00000	1,411	24.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			4.00000	3	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,497.00000	5,508	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			119.00000	110	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,363.00000	1,366	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			21.00000	22	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,164.00000	3,178	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			4.00000	3	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,447.00000	5,458	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			131.00000	120	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,274.00000	1,276	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			4.00000	3	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,348.00000	5,359	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			10.00000	12	31.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,903.00000	3,918	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		3.00000	2	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,997.00000	6,007	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		79.00000	73	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,822.00000	1,829	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		12.00000	14	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,755.00000	3,770	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		11.00000	13	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,854.00000	3,869	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		3.00000	2	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,947.00000	5,957	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		10.00000	12	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,903.00000	3,918	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		9.00000	12	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		4,003.00000	4,017	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		9.00000	11	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		4,102.00000	4,116	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		3.00000	1	33.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		6,196.00000	6,207	33.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		73.00000	68	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,916.00000	1,924	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		17.00000	19	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,360.00000	3,375	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		11.00000	13	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,854.00000	3,869	31.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		10.00000	12	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,953.00000	3,968	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		3.00000	1	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,047.00000	6,057	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		4.00000	2	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,847.00000	5,858	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		110.00000	101	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,453.00000	1,456	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		4.00000	2	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,547.00000	5,558	32.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		172.00000	158	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,016.00000	1,014	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		5.00000	3	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,248.00000	5,259	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		150.00000	137	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,143.00000	1,143	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		32.00000	32	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,725.00000	2,738	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		20.00000	21	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,213.00000	3,227	29.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.35	Call			4.00000	3	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,398.00000	5,409	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			25.00000	26	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,968.00000	2,982	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			15.00000	17	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,459.00000	3,473	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			4.00000	2	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,647.00000	5,658	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			35.00000	35	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,629.00000	2,641	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			32.00000	32	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,725.00000	2,738	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			4.00000	3	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,298.00000	5,309	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			143.00000	131	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,186.00000	1,187	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			4.00000	2	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,697.00000	5,708	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			5.00000	3	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,198.00000	5,209	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			41.00000	40	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,485.00000	2,496	28.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			5.00000	4	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,048.00000	5,060	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			43.00000	42	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,437.00000	2,448	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			5.00000	4	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,998.00000	5,010	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			5.00000	5	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,899.00000	4,910	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			51.00000	48	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,294.00000	2,304	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			46.00000	44	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,389.00000	2,400	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			5.00000	4	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,949.00000	4,960	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			62.00000	58	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,105.00000	2,114	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			7.00000	7	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,550.00000	4,562	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			73.00000	68	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,916.00000	1,924	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			7.00000	7	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,450.00000	4,463	31.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			402.00000	377	19.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.95	Put		395.00000	383	19.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		7.00000	8	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,401.00000	4,414	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		56.00000	53	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,199.00000	2,209	27.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		51.00000	48	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,294.00000	2,304	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		6.00000	5	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,749.00000	4,761	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		70.00000	65	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,964.00000	1,971	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		7.00000	7	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,500.00000	4,513	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		79.00000	73	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,822.00000	1,829	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		96.00000	89	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,590.00000	1,595	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		7.00000	8	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,401.00000	4,414	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		105.00000	97	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,498.00000	1,502	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		8.00000	9	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,301.00000	4,314	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,307.00000	4,294	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,810.00000	2,796	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		4.00000	2	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,341.00000	1,324	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		35.00000	30	20.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		6.00000	6	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,699.00000	4,711	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		1.00000	1	35.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,695.00000	7,706	35.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,557.00000	4,544	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		3,059.00000	3,045	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		2.00000	1	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,581.00000	1,563	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		24.00000	19	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		2.00000	1	35.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,445.00000	7,456	35.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		784.00000	765	19.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		128.00000	121	19.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		131.00000	120	24.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,274.00000	1,276	24.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.20	Call			119.00000	110	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,363.00000	1,366	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			85.00000	79	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,729.00000	1,735	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			9.00000	11	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			4,052.00000	4,067	31.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			2,860.00000	2,846	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			3.00000	2	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			1,872.00000	1,855	22.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			15.00000	11	22.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			8.00000	10	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,152.00000	4,166	31.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			5.00000	4	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,148.00000	5,159	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,009.00000	2,996	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			3.00000	1	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,019.00000	2,002	23.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			12.00000	8	23.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,068.00000	2,051	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			11.00000	7	23.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,107.00000	1,091	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			50.00000	47	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,109.00000	3,095	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			2.00000	1	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,117.00000	2,101	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			10.00000	7	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,910.00000	2,896	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			3.00000	2	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,921.00000	1,904	22.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			14.00000	10	22.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			978.00000	961	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			71.00000	67	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,209.00000	3,195	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			2.00000	1	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,216.00000	2,200	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			9.00000	6	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,247.00000	1,230	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			40.00000	36	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,258.00000	3,245	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			2.00000	1	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,265.00000	2,249	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			8.00000	5	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,294.00000	1,277	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			37.00000	32	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			8.00000	9	31.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.20	Put		4,251.00000	4,265	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,408.00000	3,395	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,413.00000	2,398	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		7.00000	4	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,437.00000	1,419	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		30.00000	25	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		5.00000	4	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		5,098.00000	5,110	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,458.00000	3,445	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		1.00000	1	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,463.00000	2,448	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		6.00000	4	26.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,484.00000	1,467	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		28.00000	23	20.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,558.00000	3,545	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		1.00000	1	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,562.00000	2,547	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		5.00000	3	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		714.00000	694	19.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		157.00000	149	19.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,508.00000	3,495	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,512.00000	2,498	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		6.00000	3	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,532.00000	1,515	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		26.00000	21	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		680.00000	659	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		174.00000	165	19.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,358.00000	3,345	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	31.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,364.00000	2,349	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		7.00000	4	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,389.00000	1,371	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		32.00000	27	20.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,608.00000	3,595	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		1.00000	0	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,612.00000	2,597	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		5.00000	3	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,629.00000	1,611	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		22.00000	17	21.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,757.00000	3,745	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		1.00000	0	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,761.00000	2,746	27.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		4.00000	2	27.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,774.00000	1,757	22.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			18.00000	13	22.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,857.00000	3,844	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			1.00000	0	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			6.00000	6	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,650.00000	4,662	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			3.00000	1	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,146.00000	6,157	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			1.00000	0	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,144.00000	8,156	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			3.00000	1	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,246.00000	6,257	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			1.00000	0	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,244.00000	8,256	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,658.00000	3,645	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	0	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,661.00000	2,647	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			5.00000	3	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,677.00000	1,660	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			21.00000	16	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			3.00000	1	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,346.00000	6,357	33.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			1.00000	0	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,344.00000	8,356	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			3.00000	1	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,446.00000	6,457	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			1.00000	0	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,444.00000	8,456	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			3.00000	1	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,396.00000	6,407	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			1.00000	0	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,394.00000	8,406	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			2.00000	1	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,596.00000	6,607	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			1.00000	0	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,594.00000	8,606	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			2.00000	1	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,646.00000	6,657	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			1.00000	0	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,644.00000	8,656	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,308.00000	3,295	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			2.00000	1	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,314.00000	2,299	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			8.00000	5	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			2.00000	1	34.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	14.65	Put		6,696.00000	6,707	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call		1.00000	0	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put		8,694.00000	8,706	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call		3.00000	1	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put		6,496.00000	6,507	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		1.00000	0	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,494.00000	8,506	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		3,807.00000	3,795	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		1.00000	0	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		1,823.00000	1,806	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		16.00000	12	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		8.00000	9	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,201.00000	4,215	31.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		1.00000	0	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,194.00000	8,206	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		3,907.00000	3,894	34.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		1.00000	0	34.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		3.00000	1	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,096.00000	6,107	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		1.00000	0	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,094.00000	8,106	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,957.00000	3,944	35.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		1.00000	0	35.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,960.00000	2,946	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		3.00000	2	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,970.00000	1,953	23.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		13.00000	9	23.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		1.00000	1	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,045.00000	8,056	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,708.00000	3,695	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		1.00000	0	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,711.00000	2,697	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		4.00000	2	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,726.00000	1,708	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		19.00000	14	22.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		821.00000	802	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		115.00000	108	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		3.00000	1	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,296.00000	6,307	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		1.00000	0	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,294.00000	8,306	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		2.00000	1	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,546.00000	6,557	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		1.00000	0	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,544.00000	8,556	36.22	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	3.90	Call			4,057.00000	4,044	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call			1.00000	1	36.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			7,945.00000	7,956	36.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			4,107.00000	4,094	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			3.00000	2	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			5,897.00000	5,908	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			1.00000	1	36.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			7,895.00000	7,906	36.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call			4,157.00000	4,144	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			3,159.00000	3,145	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			2.00000	1	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			2,166.00000	2,150	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			10.00000	6	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			1,200.00000	1,183	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			43.00000	39	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			1.00000	1	35.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			7,845.00000	7,856	35.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call			4,257.00000	4,244	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put			0.00000	0	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,258.00000	3,245	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			2.00000	1	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,265.00000	2,249	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			8.00000	5	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,294.00000	1,277	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			37.00000	32	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call			1.00000	1	35.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put			7,745.00000	7,756	35.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call			4,407.00000	4,394	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put			0.00000	0	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,408.00000	3,395	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	31.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,413.00000	2,398	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			7.00000	4	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,437.00000	1,419	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			30.00000	25	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call			2.00000	1	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put			7,595.00000	7,606	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call			4,357.00000	4,344	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put			0.00000	0	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call			1.00000	1	35.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put			7,645.00000	7,656	35.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Call			4,457.00000	4,444	35.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.50	Put		0.00000	0	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Call		2.00000	1	35.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Put		7,545.00000	7,556	35.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Call		4,507.00000	4,494	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Put		0.00000	0	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,508.00000	3,495	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,512.00000	2,498	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		6.00000	3	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,532.00000	1,515	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		26.00000	21	21.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Call		2.00000	1	35.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Put		7,495.00000	7,506	35.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Call		4,207.00000	4,194	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Put		0.00000	0	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Call		4.00000	2	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Put		5,797.00000	5,808	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Call		1.00000	1	35.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Put		7,795.00000	7,806	35.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Call		4,007.00000	3,994	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Put		0.00000	0	35.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,009.00000	2,996	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		3.00000	1	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,019.00000	2,002	23.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		12.00000	8	23.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,061.00000	1,045	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		54.00000	51	18.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Call		1.00000	1	36.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Put		7,995.00000	8,006	36.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.07780	8.09060		20.03	0.00	0	17,143.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		929.00000	912	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		188.00000	184	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		541.00000	520	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		500.00000	492	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		519.00000	498	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		529.00000	520	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		272.00000	258	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,181.00000	1,181	22.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		47.00000	50	31.37	0.00	0	26,796.00
\$ / R On 14/06/2010 Currency Future	12.15	Put		4,107.00000	4,122	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		209.00000	199	24.10	0.00	0	3,182.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,519.00000	1,522	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,034.00000	1,018	18.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		143.00000	140	18.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		635.00000	614	19.67	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			394.00000	387	19.67	0.00	0	430.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			563.00000	542	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			472.00000	464	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			323.00000	307	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			982.00000	980	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			301.00000	287	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,061.00000	1,059	22.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			1,071.00000	1,055	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			130.00000	127	18.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			660.00000	640	19.59	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			369.00000	362	19.59	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			610.00000	590	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			419.00000	412	19.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			335.00000	319	21.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			944.00000	941	21.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,235.00000	1,217	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			94.00000	89	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			771.00000	752	19.31	0.00	0	390.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			280.00000	274	19.31	0.00	0	130.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			386.00000	368	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			796.00000	791	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,108.00000	1,093	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			118.00000	115	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			686.00000	667	19.52	0.00	0	233.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			346.00000	339	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			714.00000	694	19.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			323.00000	317	19.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			714.00000	694	19.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			323.00000	317	19.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			742.00000	723	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			301.00000	295	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			254.00000	242	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,264.00000	1,264	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			660.00000	640	19.59	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			369.00000	362	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			586.00000	565	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			445.00000	438	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			464.00000	444	20.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			624.00000	616	20.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			447.00000	428	20.65	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			657.00000	650	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			586.00000	565	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			445.00000	438	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			16.00000	29	33.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,325.00000	5,351	33.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	17.50	Call			2.00000	4	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,411.00000	9,426	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			147.00000	141	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,057.00000	2,063	25.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			416.00000	397	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			725.00000	719	20.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			500.00000	479	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			560.00000	552	20.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			482.00000	461	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			591.00000	584	20.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			431.00000	412	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			691.00000	684	20.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			359.00000	342	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			869.00000	865	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			401.00000	382	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			760.00000	754	21.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			373.00000	355	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			832.00000	827	21.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			347.00000	330	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			906.00000	902	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			238.00000	226	23.47	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,347.00000	1,349	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			312.00000	297	22.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,021.00000	1,019	22.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			291.00000	277	22.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,100.00000	1,099	22.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			263.00000	250	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,222.00000	1,222	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			246.00000	234	23.31	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,305.00000	1,306	23.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			281.00000	267	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,141.00000	1,140	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			197.00000	187	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,606.00000	1,610	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			180.00000	171	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,739.00000	1,744	24.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			191.00000	182	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,650.00000	1,654	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			170.00000	162	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,829.00000	1,834	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			185.00000	177	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,695.00000	1,699	24.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			54.00000	56	30.78	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			3,863.00000	3,878	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			175.00000	167	25.04	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 14/06/2010 Currency Future	9.70	Put			1,784.00000	1,789	25.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			135.00000	130	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,195.00000	2,202	26.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			116.00000	113	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,426.00000	2,435	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			131.00000	126	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,241.00000	2,248	26.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			143.00000	137	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,103.00000	2,110	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			209.00000	199	24.10	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,519.00000	1,522	24.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			165.00000	157	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,874.00000	1,879	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			156.00000	149	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,965.00000	1,971	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			140.00000	134	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,149.00000	2,156	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			124.00000	119	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,333.00000	2,341	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			38.00000	45	31.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,348.00000	4,367	31.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			160.00000	153	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,919.00000	1,925	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			151.00000	145	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,011.00000	2,017	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			127.00000	123	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,287.00000	2,295	26.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			120.00000	116	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,379.00000	2,388	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			37.00000	44	31.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,396.00000	4,416	31.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			156.00000	149	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			1,965.00000	1,971	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			124.00000	119	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,333.00000	2,341	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			110.00000	107	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,519.00000	2,529	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			32.00000	41	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,542.00000	4,563	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			143.00000	137	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,103.00000	2,110	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			120.00000	116	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,379.00000	2,388	26.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			113.00000	110	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,472.00000	2,482	27.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.55	Call			107.00000	104	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,566.00000	2,576	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			101.00000	98	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,660.00000	2,671	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			29.00000	38	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,688.00000	4,710	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			160.00000	153	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,919.00000	1,925	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			34.00000	42	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,493.00000	4,514	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			203.00000	193	24.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,562.00000	1,565	24.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			151.00000	145	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,011.00000	2,017	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			165.00000	157	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,874.00000	1,879	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			45.00000	49	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,155.00000	4,171	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			216.00000	206	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,476.00000	1,478	23.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			203.00000	193	24.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,562.00000	1,565	24.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			44.00000	48	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,203.00000	4,220	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			223.00000	212	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,432.00000	1,434	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,341.00000	4,328	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			1.00000	0	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,850.00000	2,833	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			10.00000	6	24.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,410.00000	1,390	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			69.00000	62	19.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			73.00000	73	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,233.00000	3,245	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			8.00000	21	34.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,167.00000	6,193	34.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			5.00000	10	36.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,664.00000	7,682	36.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,591.00000	4,578	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,098.00000	3,082	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			7.00000	4	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,637.00000	1,616	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			46.00000	38	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			83.00000	82	28.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,993.00000	3,005	28.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		35.00000	43	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,445.00000	4,465	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		9.00000	24	34.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,919.00000	5,946	34.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		5.00000	11	35.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,415.00000	7,433	35.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		230.00000	219	23.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,390.00000	1,391	23.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		191.00000	182	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,650.00000	1,654	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		55.00000	57	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,814.00000	3,829	30.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		2,900.00000	2,883	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		9.00000	5	24.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		1,918.00000	1,898	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		27.00000	20	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		75.00000	75	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,184.00000	3,197	29.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		19.00000	32	33.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,129.00000	5,154	33.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,111.00000	2,092	20.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		20.00000	14	20.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,192.00000	1,175	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		102.00000	98	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		52.00000	53	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,961.00000	3,976	31.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		23.00000	34	32.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,932.00000	4,957	32.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		70.00000	70	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,329.00000	3,342	29.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		40.00000	46	31.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,299.00000	4,318	31.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		17.00000	30	33.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,276.00000	5,302	33.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,147.00000	3,132	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		7.00000	4	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,160.00000	2,141	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		20.00000	13	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		66.00000	67	29.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,426.00000	3,439	29.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		15.00000	29	33.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,375.00000	5,401	33.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,999.00000	2,982	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		8.00000	5	25.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,013.00000	1,993	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			23.00000	16	19.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			104.00000	101	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,613.00000	2,623	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			62.00000	63	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,571.00000	3,585	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			13.00000	27	33.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,523.00000	5,549	33.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			2,949.00000	2,933	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			9.00000	5	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			1,965.00000	1,945	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			25.00000	18	19.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			60.00000	61	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,620.00000	3,634	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			31.00000	40	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,590.00000	4,612	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			13.00000	27	34.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,572.00000	5,599	34.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			98.00000	96	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,707.00000	2,718	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			59.00000	60	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,668.00000	3,682	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			30.00000	39	32.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,639.00000	4,661	32.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			12.00000	26	34.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,622.00000	5,648	34.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			65.00000	65	29.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,474.00000	3,488	29.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			15.00000	28	33.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,424.00000	5,450	33.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,197.00000	3,181	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			6.00000	3	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,209.00000	2,190	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			19.00000	12	20.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,278.00000	1,260	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			87.00000	82	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			116.00000	113	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,426.00000	2,435	27.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			68.00000	68	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,377.00000	3,391	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,246.00000	3,231	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			6.00000	3	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,258.00000	2,239	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			18.00000	12	21.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,321.00000	1,303	18.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.85	Put		81.00000	75	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,296.00000	3,281	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		5.00000	3	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,307.00000	2,289	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		17.00000	11	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,365.00000	1,346	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		75.00000	68	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call		71.00000	71	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put		3,281.00000	3,294	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call		42.00000	47	31.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put		4,251.00000	4,269	31.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call		18.00000	30	33.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,227.00000	5,253	33.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,445.00000	3,430	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		4.00000	2	27.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,455.00000	2,437	22.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		15.00000	9	22.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,499.00000	1,479	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		59.00000	51	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		77.00000	77	28.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,136.00000	3,149	28.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		20.00000	32	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,079.00000	5,105	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,495.00000	3,480	27.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		4.00000	2	27.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,504.00000	2,486	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		14.00000	9	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,545.00000	1,524	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		54.00000	47	19.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		79.00000	78	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,088.00000	3,101	28.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		49.00000	51	31.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		4,059.00000	4,074	31.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		21.00000	33	33.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		5,030.00000	5,055	33.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,544.00000	3,530	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		4.00000	2	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,554.00000	2,536	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		13.00000	8	22.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,591.00000	1,570	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		50.00000	42	19.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		800.00000	782	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		260.00000	254	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		81.00000	80	28.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		3,040.00000	3,053	28.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.05	Call			50.00000	52	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,010.00000	4,025	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			22.00000	34	32.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			4,981.00000	5,006	32.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,594.00000	3,580	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			4.00000	2	28.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,603.00000	2,585	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			13.00000	8	23.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			831.00000	813	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			241.00000	236	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,395.00000	3,380	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			5.00000	3	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,406.00000	2,388	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			15.00000	10	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,454.00000	1,434	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			64.00000	57	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			7.00000	18	35.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,417.00000	6,441	35.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			63.00000	64	29.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,523.00000	3,536	29.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			7.00000	18	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,467.00000	6,490	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			7.00000	18	35.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,516.00000	6,540	35.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,793.00000	3,779	29.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			3.00000	1	29.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,801.00000	2,784	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			10.00000	6	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,823.00000	1,803	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			32.00000	25	19.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			963.00000	946	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			172.00000	169	18.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			27.00000	37	32.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,737.00000	4,760	32.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			8.00000	20	34.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,217.00000	6,243	34.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,843.00000	3,829	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	1	29.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,870.00000	1,850	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			30.00000	22	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			998.00000	982	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			157.00000	154	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			4.00000	8	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,163.00000	8,180	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,743.00000	3,729	28.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.35	Put		3.00000	1	28.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call		2,751.00000	2,734	23.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put		11.00000	6	23.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call		1,776.00000	1,756	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put		35.00000	28	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call		8.00000	20	34.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put		6,267.00000	6,292	34.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call		4.00000	7	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put		8,263.00000	8,279	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call		3,644.00000	3,629	28.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put		3.00000	2	28.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call		2,652.00000	2,635	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put		12.00000	7	23.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		1,683.00000	1,662	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		42.00000	34	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		863.00000	845	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		222.00000	217	19.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		7.00000	19	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,367.00000	6,391	35.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		3.00000	7	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,363.00000	8,379	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		3.00000	6	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,463.00000	8,479	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		3.00000	7	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,413.00000	8,429	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		98.00000	96	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,707.00000	2,718	27.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		30.00000	39	32.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,639.00000	4,661	32.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		7.00000	17	35.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,616.00000	6,639	35.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		3.00000	6	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,612.00000	8,628	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		7.00000	17	35.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,616.00000	6,639	35.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,346.00000	3,331	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		5.00000	3	27.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,357.00000	2,338	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		16.00000	10	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		95.00000	93	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,755.00000	2,766	27.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		7.00000	16	35.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,666.00000	6,688	35.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		3.00000	6	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,662.00000	8,678	36.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.80	Call			93.00000	91	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			2,802.00000	2,813	28.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			6.00000	16	35.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,716.00000	6,738	35.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			3.00000	5	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,712.00000	8,728	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			3.00000	6	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,512.00000	8,528	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			4.00000	7	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,213.00000	8,230	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,893.00000	3,879	29.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			2.00000	1	29.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			8.00000	22	34.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,118.00000	6,144	34.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			4.00000	8	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,113.00000	8,130	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,943.00000	3,929	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			2.00000	1	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			8.00000	22	34.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,068.00000	6,094	34.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			4.00000	8	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,064.00000	8,080	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			4,042.00000	4,029	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			2.00000	1	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			3,048.00000	3,032	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			8.00000	4	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			2,062.00000	2,043	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			22.00000	15	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			1,150.00000	1,134	18.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			109.00000	106	18.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			9.00000	23	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			5,968.00000	5,995	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			4.00000	9	36.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			7,964.00000	7,981	36.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			4,092.00000	4,078	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	1	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			5.00000	9	36.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			7,914.00000	7,931	36.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			4,192.00000	4,178	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	0	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			10.00000	24	34.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			5,820.00000	5,847	34.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			5.00000	9	36.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			7,814.00000	7,832	36.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			4,241.00000	4,228	30.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	0	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			11.00000	25	34.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			5,770.00000	5,797	34.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			5.00000	10	36.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			7,764.00000	7,782	36.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			4,142.00000	4,128	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	0	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			3,147.00000	3,132	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			7.00000	4	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			2,160.00000	2,141	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			20.00000	13	20.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,235.00000	1,217	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			94.00000	89	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			53.00000	54	30.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			3,912.00000	3,927	30.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			10.00000	24	34.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			5,869.00000	5,896	34.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			5.00000	9	36.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			7,864.00000	7,881	36.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			4,291.00000	4,278	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			1.00000	0	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,296.00000	3,281	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			5.00000	3	26.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,307.00000	2,289	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			17.00000	11	21.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,365.00000	1,346	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			75.00000	68	18.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			56.00000	58	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			3,766.00000	3,780	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			11.00000	25	34.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			5,721.00000	5,747	34.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			5.00000	10	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put			7,714.00000	7,732	36.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call			58.00000	59	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put			3,717.00000	3,731	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call			12.00000	26	34.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put			5,671.00000	5,698	34.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call			4,391.00000	4,378	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Put			0.00000	0	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,395.00000	3,380	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			5.00000	3	27.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,406.00000	2,388	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			15.00000	10	22.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,454.00000	1,434	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			64.00000	57	19.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.70	Call		5.00000	10	35.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		7,614.00000	7,632	35.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Call		4,441.00000	4,428	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Put		0.00000	0	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Call		5.00000	10	35.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Put		7,564.00000	7,583	35.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Call		4,491.00000	4,478	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Put		0.00000	0	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Call		5.00000	11	35.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Put		7,514.00000	7,533	35.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Call		3,992.00000	3,979	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Put		2.00000	1	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Call		8.00000	23	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Put		6,018.00000	6,045	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Call		4.00000	8	36.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Put		8,014.00000	8,031	36.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			8.21100	8.22470		19.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.20	Call		641.00000	614	19.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.20	Put		616.00000	603	19.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		621.00000	595	20.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		647.00000	634	20.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		661.00000	635	19.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		587.00000	574	19.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Call		728.00000	702	19.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Put		503.00000	491	19.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		776.00000	750	19.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		451.00000	439	19.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		801.00000	776	19.34	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		426.00000	415	19.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		827.00000	802	19.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		402.00000	391	19.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Call		880.00000	856	19.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Put		356.00000	345	19.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Call		853.00000	829	19.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Put		378.00000	368	19.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		752.00000	726	19.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		477.00000	465	19.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		705.00000	679	19.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		530.00000	518	19.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		801.00000	776	19.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		426.00000	415	19.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		568.00000	542	20.47	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		743.00000	731	20.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		683.00000	657	19.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		558.00000	546	19.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	8.30	Call			603.00000	577	20.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put			678.00000	666	20.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call			3,830.00000	3,814	26.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put			5.00000	3	26.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call			2,840.00000	2,822	22.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put			16.00000	11	22.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call			1,869.00000	1,858	19.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put			45.00000	47	19.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call			1,060.00000	1,039	18.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put			236.00000	228	18.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call			201.00000	190	25.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put			2,376.00000	2,379	25.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call			91.00000	88	30.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put			4,266.00000	4,277	30.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call			45.00000	48	33.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put			6,220.00000	6,237	33.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call			18.00000	26	35.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put			8,193.00000	8,215	35.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call			3,979.00000	3,963	27.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put			4.00000	2	27.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call			2,989.00000	2,970	22.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put			14.00000	9	22.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call			2,007.00000	1,997	19.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put			33.00000	36	19.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call			1,161.00000	1,140	18.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put			186.00000	179	18.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call			216.00000	204	25.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put			2,241.00000	2,243	25.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call			96.00000	93	29.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,122.00000	4,132	29.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			48.00000	50	33.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			6,073.00000	6,089	33.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			20.00000	28	35.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			8,045.00000	8,067	35.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			3,929.00000	3,914	27.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			5.00000	3	27.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			2,939.00000	2,921	22.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			14.00000	10	22.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			1,961.00000	1,950	19.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			36.00000	39	19.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			1,127.00000	1,106	18.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			202.00000	195	18.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			211.00000	199	25.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put			2,286.00000	2,288	25.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call			95.00000	92	29.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,170.00000	4,181	29.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		47.00000	49	33.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,122.00000	6,138	33.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		19.00000	27	35.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,094.00000	8,116	35.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		4,078.00000	4,063	27.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		3.00000	2	27.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		3,087.00000	3,069	23.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		13.00000	8	23.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		2,103.00000	2,091	19.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		28.00000	30	19.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		1,234.00000	1,215	18.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		159.00000	154	18.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		226.00000	214	25.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,151.00000	2,153	25.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call		100.00000	97	29.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		4,025.00000	4,036	29.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call		50.00000	51	33.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put		5,975.00000	5,990	33.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		21.00000	29	35.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		7,946.00000	7,968	35.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call		4,128.00000	4,113	27.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put		3.00000	2	27.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call		3,137.00000	3,118	23.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put		12.00000	7	23.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call		2,152.00000	2,140	19.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put		27.00000	29	19.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call		1,273.00000	1,255	18.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put		148.00000	144	18.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call		231.00000	218	25.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put		2,106.00000	2,107	25.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call		102.00000	98	29.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put		3,977.00000	3,987	29.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call		50.00000	52	32.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put		5,926.00000	5,941	32.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call		21.00000	29	35.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put		7,896.00000	7,918	35.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call		4,177.00000	4,162	27.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put		3.00000	1	27.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call		3,186.00000	3,168	23.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put		11.00000	7	23.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call		2,201.00000	2,188	19.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put		26.00000	27	19.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call		1,312.00000	1,295	18.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put		138.00000	134	18.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	10.05	Call			236.00000	223	24.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,061.00000	2,062	24.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			103.00000	100	29.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			3,929.00000	3,939	29.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			51.00000	53	32.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			5,877.00000	5,892	32.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			21.00000	30	35.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			7,847.00000	7,869	35.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			4,277.00000	4,262	27.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			2.00000	1	27.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			3,285.00000	3,267	24.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			10.00000	6	24.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			2,299.00000	2,285	20.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			24.00000	24	20.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,393.00000	1,377	18.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put			118.00000	116	18.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			247.00000	234	24.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			1,972.00000	1,973	24.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			107.00000	103	29.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			3,832.00000	3,842	29.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			53.00000	54	32.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			5,778.00000	5,793	32.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			22.00000	31	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			7,748.00000	7,770	35.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			4,326.00000	4,312	27.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			2.00000	1	27.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			3,334.00000	3,317	24.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			10.00000	6	24.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			2,348.00000	2,333	20.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			23.00000	22	20.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,434.00000	1,418	18.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			109.00000	107	18.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			253.00000	239	24.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			1,928.00000	1,928	24.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			109.00000	105	29.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			3,784.00000	3,794	29.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			54.00000	55	32.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			5,729.00000	5,744	32.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			23.00000	31	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			7,698.00000	7,720	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,426.00000	4,412	27.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	1	27.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,433.00000	3,416	24.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			8.00000	5	24.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,446.00000	2,430	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
\$ / R On 13/09/2010 Currency Future	5.80	Put		22.00000	19	20.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call		1,517.00000	1,503	18.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put		92.00000	92	18.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call		265.00000	251	24.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put		1,841.00000	1,840	24.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call		113.00000	108	28.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put		3,688.00000	3,697	28.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call		55.00000	56	32.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put		5,631.00000	5,645	32.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call		24.00000	32	35.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put		7,599.00000	7,621	35.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call		4,376.00000	4,362	27.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put		1.00000	1	27.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call		3,384.00000	3,366	24.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put		9.00000	5	24.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Call		2,397.00000	2,382	20.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		22.00000	21	20.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,475.00000	1,460	18.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		100.00000	99	18.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		259.00000	245	24.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		1,884.00000	1,884	24.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		111.00000	107	28.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		3,736.00000	3,746	28.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		54.00000	56	32.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		5,680.00000	5,695	32.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		23.00000	31	35.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		7,649.00000	7,670	35.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Call		4,476.00000	4,461	27.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Put		1.00000	0	27.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Call		3,483.00000	3,466	25.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Put		8.00000	5	25.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Call		2,495.00000	2,479	20.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Put		21.00000	18	20.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Call		1,560.00000	1,546	18.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Put		85.00000	85	18.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Call		272.00000	257	24.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Put		1,797.00000	1,796	24.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Call		115.00000	110	28.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Put		3,640.00000	3,649	28.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Call		56.00000	57	32.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Put		5,582.00000	5,596	32.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Call		24.00000	32	35.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Put		7,550.00000	7,571	35.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Call		4,526.00000	4,511	27.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Put		1.00000	0	27.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	4.70	Call			3,532.00000	3,515	25.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Put			8.00000	4	25.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Call			2,545.00000	2,528	21.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Put			20.00000	17	21.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Call			1,603.00000	1,589	18.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Put			78.00000	78	18.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Call			278.00000	263	23.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Put			1,754.00000	1,752	23.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Call			117.00000	112	28.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Put			3,592.00000	3,601	28.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Call			57.00000	58	32.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Put			5,532.00000	5,547	32.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Call			25.00000	33	35.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Put			7,500.00000	7,522	35.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Call			4,227.00000	4,212	27.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Put			2.00000	1	27.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Call			3,235.00000	3,218	23.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Put			11.00000	7	23.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Call			2,250.00000	2,236	20.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Put			25.00000	25	20.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Call			1,352.00000	1,335	18.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Put			127.00000	124	18.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Call			242.00000	228	24.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Put			2,017.00000	2,017	24.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Call			105.00000	101	29.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Put			3,880.00000	3,890	29.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Call			52.00000	53	32.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Put			5,827.00000	5,842	32.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Call			22.00000	30	35.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Put			7,797.00000	7,819	35.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.20	Call			4,029.00000	4,013	27.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.20	Put			4.00000	2	27.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.20	Call			3,038.00000	3,019	23.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.20	Put			13.00000	8	23.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.20	Call			2,054.00000	2,043	19.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.20	Put			29.00000	32	19.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.20	Call			1,196.00000	1,176	18.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.20	Put			171.00000	165	18.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.20	Call			221.00000	209	25.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.20	Put			2,196.00000	2,198	25.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.20	Call			98.00000	95	29.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.20	Put			4,074.00000	4,084	29.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.20	Call			49.00000	51	33.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.20	Put			6,024.00000	6,040	33.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.20	Call			20.00000	29	35.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	16.20	Put		7,995.00000	8,018	35.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.33400	8.34800		20.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Call		729.00000	696	20.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Put		731.00000	712	20.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		768.00000	736	19.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		670.00000	652	19.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		810.00000	778	19.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		612.00000	594	19.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		855.00000	823	19.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		557.00000	539	19.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		902.00000	870	19.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		504.00000	486	19.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Call		927.00000	895	19.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Put		479.00000	461	19.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Call		952.00000	920	19.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Put		454.00000	436	19.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		878.00000	846	19.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		530.00000	512	19.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		789.00000	757	19.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		641.00000	623	19.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		748.00000	716	19.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		700.00000	682	19.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		832.00000	800	19.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		584.00000	566	19.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		658.00000	626	20.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		860.00000	842	20.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		641.00000	610	20.61	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		893.00000	876	20.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		710.00000	678	20.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		762.00000	744	20.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		675.00000	643	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		827.00000	809	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		692.00000	660	20.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		794.00000	776	20.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,858.00000	3,842	26.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		10.00000	8	26.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,872.00000	2,854	21.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		24.00000	20	21.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,924.00000	1,904	18.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		76.00000	70	18.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		1,148.00000	1,118	18.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		300.00000	284	18.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call		279.00000	261	25.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,431.00000	2,427	25.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		144.00000	133	28.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,296.00000	4,299	28.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		84.00000	78	31.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,236.00000	6,244	31.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		50.00000	47	34.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,202.00000	8,213	34.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,957.00000	3,941	26.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		9.00000	7	26.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,969.00000	2,952	21.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		21.00000	18	21.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		2,012.00000	1,993	18.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		64.00000	59	18.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		1,210.00000	1,181	18.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		262.00000	247	18.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		291.00000	272	24.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,343.00000	2,338	24.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		148.00000	138	28.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,200.00000	4,204	28.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call		87.00000	80	31.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,139.00000	6,146	31.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		52.00000	49	34.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,104.00000	8,115	34.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,907.00000	3,891	26.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		9.00000	7	26.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		2,920.00000	2,903	21.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		22.00000	19	21.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		1,968.00000	1,948	18.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		70.00000	64	18.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call		1,179.00000	1,149	18.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put		281.00000	265	18.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call		285.00000	266	24.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put		2,387.00000	2,382	24.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call		146.00000	135	28.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put		4,248.00000	4,251	28.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call		85.00000	79	31.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put		6,187.00000	6,195	31.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call		51.00000	48	34.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put		8,153.00000	8,164	34.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call		4,105.00000	4,089	26.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put		7.00000	5	26.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call		3,117.00000	3,099	22.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put		19.00000	15	22.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call		2,151.00000	2,132	18.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put		53.00000	48	18.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		1,315.00000	1,287	18.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		217.00000	203	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 13/12/2010 Currency Future	10.25	Call		308.00000	288	24.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,210.00000	2,204	24.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		155.00000	144	28.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,057.00000	4,060	28.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		90.00000	83	31.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		5,992.00000	5,999	31.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		55.00000	51	33.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		7,957.00000	7,967	33.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		4,154.00000	4,139	26.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		6.00000	5	26.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		3,166.00000	3,149	22.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		18.00000	15	22.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		2,199.00000	2,180	19.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		51.00000	46	19.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		1,352.00000	1,325	18.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		204.00000	191	18.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		314.00000	294	24.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,166.00000	2,160	24.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		157.00000	146	28.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,009.00000	4,012	28.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		91.00000	84	31.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		5,943.00000	5,950	31.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		55.00000	51	33.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		7,907.00000	7,917	33.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		4,203.00000	4,188	26.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		5.00000	4	26.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		3,215.00000	3,198	22.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		17.00000	14	22.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		2,246.00000	2,227	19.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		48.00000	43	19.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,390.00000	1,363	18.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		192.00000	179	18.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		320.00000	299	24.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,122.00000	2,115	24.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		159.00000	148	28.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		3,961.00000	3,964	28.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		92.00000	85	31.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		5,894.00000	5,901	31.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		56.00000	52	33.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		7,858.00000	7,868	33.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call		4,253.00000	4,237	26.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put		5.00000	3	26.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call		3,264.00000	3,248	23.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put		16.00000	14	23.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call		2,294.00000	2,275	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 13/12/2010 Currency Future	6.10	Put		46.00000	41	19.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		1,428.00000	1,402	18.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		180.00000	168	18.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		326.00000	305	24.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		2,078.00000	2,071	24.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		162.00000	150	28.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		3,914.00000	3,916	28.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		93.00000	86	31.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		5,845.00000	5,852	31.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		56.00000	52	33.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		7,808.00000	7,818	33.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		4,302.00000	4,287	26.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		4.00000	3	26.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		3,314.00000	3,297	23.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		16.00000	13	23.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		2,341.00000	2,323	19.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		43.00000	39	19.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call		1,467.00000	1,441	18.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put		169.00000	157	18.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call		333.00000	312	24.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put		2,035.00000	2,028	24.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call		164.00000	152	28.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put		3,866.00000	3,868	28.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call		94.00000	87	31.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put		5,796.00000	5,803	31.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call		57.00000	53	33.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put		7,759.00000	7,769	33.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call		4,352.00000	4,337	26.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put		4.00000	3	26.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call		3,363.00000	3,346	23.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put		15.00000	12	23.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call		2,389.00000	2,371	19.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put		41.00000	37	19.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call		1,506.00000	1,481	18.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put		158.00000	147	18.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call		340.00000	318	23.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put		1,992.00000	1,984	23.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call		166.00000	154	27.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put		3,818.00000	3,820	27.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call		95.00000	88	31.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put		5,747.00000	5,754	31.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		58.00000	54	33.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		7,710.00000	7,720	33.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		4,401.00000	4,386	26.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		3.00000	2	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 13/12/2010 Currency Future	4.95	Call		3,413.00000	3,396	23.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put		15.00000	12	23.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call		2,437.00000	2,418	19.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put		39.00000	34	19.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call		1,546.00000	1,521	18.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put		148.00000	137	18.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call		347.00000	324	23.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put		1,949.00000	1,940	23.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call		169.00000	157	27.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put		3,771.00000	3,773	27.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call		96.00000	89	31.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put		5,698.00000	5,705	31.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call		58.00000	54	33.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put		7,660.00000	7,670	33.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call		4,056.00000	4,040	26.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put		8.00000	6	26.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call		3,067.00000	3,050	22.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put		19.00000	16	22.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call		2,104.00000	2,085	18.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put		56.00000	51	18.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call		1,278.00000	1,250	18.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put		230.00000	216	18.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call		302.00000	283	24.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put		2,254.00000	2,249	24.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call		153.00000	142	28.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put		4,105.00000	4,108	28.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call		89.00000	82	31.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Put		6,041.00000	6,048	31.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		54.00000	50	33.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		8,006.00000	8,016	33.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Call		4,451.00000	4,436	26.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Put		3.00000	2	26.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Call		3,462.00000	3,445	24.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Put		14.00000	11	24.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Call		2,485.00000	2,467	20.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Put		37.00000	33	20.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Call		1,586.00000	1,562	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Put		138.00000	128	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Call		354.00000	331	23.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Put		1,906.00000	1,897	23.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Call		171.00000	159	27.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Put		3,723.00000	3,725	27.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Call		97.00000	90	31.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Put		5,649.00000	5,656	31.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Call		59.00000	55	33.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	15.90	Put		7,611.00000	7,621	33.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Call		4,500.00000	4,486	26.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Put		2.00000	2	26.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Call		3,511.00000	3,495	24.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Put		13.00000	11	24.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Call		2,533.00000	2,515	20.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Put		35.00000	31	20.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Call		1,626.00000	1,603	18.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Put		128.00000	119	18.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Call		361.00000	338	23.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Put		1,863.00000	1,854	23.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Call		174.00000	162	27.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Put		3,676.00000	3,678	27.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Call		99.00000	91	30.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Put		5,601.00000	5,607	30.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Call		60.00000	55	33.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Put		7,562.00000	7,571	33.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Call		4,007.00000	3,991	26.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Put		9.00000	7	26.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Call		3,018.00000	3,001	21.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Put		20.00000	17	21.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Call		2,057.00000	2,038	18.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Put		59.00000	54	18.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Call		1,242.00000	1,214	18.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Put		244.00000	230	18.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Call		297.00000	277	24.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Put		2,299.00000	2,293	24.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.35	Call		151.00000	140	28.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.35	Put		4,153.00000	4,156	28.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Call		88.00000	81	31.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Put		6,090.00000	6,097	31.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Call		53.00000	50	34.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Put		8,055.00000	8,066	34.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.90390	12.96120		18.86	18,091,267.80	1,402	39,649.00
£ / R On 14/12/2009 Currency Future	12.95	Call		349.00000	322	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		338.00000	368	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		399.00000	369	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		287.00000	315	18.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		543.00000	515	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		182.00000	211	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		609.00000	581	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		148.00000	177	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		755.00000	725	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		94.00000	121	19.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.40	Call		680.00000	651	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		119.00000	147	19.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		834.00000	803	19.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		73.00000	99	19.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		875.00000	843	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		64.00000	89	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		1,062.00000	1,011	19.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		50.00000	57	19.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		1,252.00000	1,197	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		41.00000	43	20.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		1,204.00000	1,149	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		43.00000	45	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		1,348.00000	1,292	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		37.00000	38	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		1,109.00000	1,055	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		48.00000	51	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		1,015.00000	968	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		53.00000	64	19.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		794.00000	764	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		83.00000	110	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		644.00000	615	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		133.00000	162	19.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		717.00000	688	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		106.00000	134	19.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		512.00000	483	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		201.00000	229	19.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		482.00000	453	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		221.00000	249	19.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		453.00000	424	18.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		242.00000	270	18.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		373.00000	343	18.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		312.00000	339	18.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		326.00000	302	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		365.00000	398	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		304.00000	284	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		393.00000	430	19.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		264.00000	250	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		453.00000	496	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		218.00000	206	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		557.00000	602	20.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		160.00000	149	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		749.00000	795	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		150.00000	140	21.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		789.00000	836	21.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		141.00000	131	21.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.65	Put		830.00000	877	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		150.00000	140	21.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		789.00000	836	21.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		133.00000	123	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		872.00000	919	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		125.00000	115	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		914.00000	962	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		104.00000	95	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,043.00000	1,092	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		111.00000	102	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,000.00000	1,048	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		193.00000	181	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		631.00000	677	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		248.00000	234	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		486.00000	530	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		181.00000	170	20.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		670.00000	716	20.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		141.00000	131	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		830.00000	877	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		118.00000	108	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		957.00000	1,004	21.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		111.00000	102	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,000.00000	1,048	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		125.00000	115	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		914.00000	962	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		170.00000	159	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		709.00000	755	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		193.00000	181	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		631.00000	677	20.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		205.00000	193	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		594.00000	639	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		248.00000	234	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		486.00000	530	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		264.00000	250	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		453.00000	496	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		283.00000	266	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		422.00000	462	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		133.00000	123	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		872.00000	919	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		181.00000	170	20.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		670.00000	716	20.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		283.00000	266	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		422.00000	462	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		150.00000	140	21.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		789.00000	836	21.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.30	Call			66.00000	58	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,405.00000	1,454	23.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			93.00000	84	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,132.00000	1,180	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			88.00000	79	22.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,176.00000	1,225	22.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			88.00000	79	22.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,176.00000	1,225	22.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			83.00000	74	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,221.00000	1,270	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			70.00000	62	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,359.00000	1,408	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			56.00000	49	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,545.00000	1,595	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			62.00000	55	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,451.00000	1,501	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			59.00000	52	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,498.00000	1,548	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			53.00000	46	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,592.00000	1,642	24.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			35.00000	29	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,974.00000	2,025	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			37.00000	31	25.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,926.00000	1,977	25.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			48.00000	41	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,687.00000	1,737	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			43.00000	36	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,782.00000	1,832	24.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			39.00000	33	25.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,878.00000	1,929	25.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			32.00000	26	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,071.00000	2,123	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			29.00000	24	26.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,168.00000	2,220	26.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			27.00000	22	26.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,265.00000	2,318	26.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			19.00000	16	28.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,658.00000	2,712	28.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			83.00000	74	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,221.00000	1,270	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			74.00000	66	23.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,313.00000	1,362	23.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			104.00000	95	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,043.00000	1,092	22.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			48.00000	41	24.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.60	Put		1,687.00000	1,737	24.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		78.00000	70	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,267.00000	1,316	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		50.00000	43	24.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,639.00000	1,689	24.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		45.00000	39	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,734.00000	1,785	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		41.00000	34	25.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,830.00000	1,880	25.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		28.00000	23	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,217.00000	2,269	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		111.00000	102	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,000.00000	1,048	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		98.00000	90	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,087.00000	1,136	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		78.00000	70	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,267.00000	1,316	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		50.00000	43	24.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,639.00000	1,689	24.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		34.00000	28	25.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		2,022.00000	2,074	25.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		45.00000	39	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,734.00000	1,785	24.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		31.00000	25	26.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,119.00000	2,171	26.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		59.00000	52	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,498.00000	1,548	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		35.00000	29	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,974.00000	2,025	25.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		62.00000	55	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,451.00000	1,501	23.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		4,661.00000	4,604	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		0.00000	0	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		3,165.00000	3,108	32.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		4.00000	4	32.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		1,687.00000	1,630	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		26.00000	26	24.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		425.00000	395	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		264.00000	292	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		16.00000	14	29.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		2,855.00000	2,910	29.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		6.00000	5	34.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		4,345.00000	4,401	34.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		2.00000	2	38.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		5,841.00000	5,898	38.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	20.30	Call			1.00000	1	43.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,340.00000	7,397	43.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,111.00000	5,054	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,614.00000	3,556	34.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			2.00000	2	34.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,126.00000	2,070	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			15.00000	16	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			23.00000	19	27.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,412.00000	2,466	27.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			8.00000	7	33.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,897.00000	3,953	33.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			3.00000	2	37.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,392.00000	5,449	37.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	41.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,890.00000	6,947	41.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			5,361.00000	5,304	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,863.00000	3,805	35.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			2.00000	1	35.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,372.00000	2,316	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			11.00000	12	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			921.00000	884	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			60.00000	80	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			9.00000	8	32.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,648.00000	3,704	32.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			3.00000	3	37.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,142.00000	5,199	37.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	41.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,640.00000	6,697	41.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			373.00000	343	18.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			312.00000	339	18.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			233.00000	220	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			521.00000	566	20.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			93.00000	84	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,132.00000	1,180	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			205.00000	193	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			594.00000	639	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			83.00000	74	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,221.00000	1,270	22.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			98.00000	90	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,087.00000	1,136	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			170.00000	159	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			709.00000	755	20.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,867.00000	2,810	31.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.10	Put		5.00000	6	31.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		1,882.00000	1,825	25.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		21.00000	21	25.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		7.00000	6	34.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		4,146.00000	4,202	34.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		2.00000	2	39.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		6,141.00000	6,198	39.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		1.00000	1	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		8,140.00000	8,197	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		3,763.00000	3,705	35.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		2.00000	1	35.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		2,767.00000	2,711	30.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		6.00000	7	30.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		1,785.00000	1,728	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		24.00000	24	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		6.00000	6	34.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		4,245.00000	4,302	34.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		2.00000	2	40.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		6,240.00000	6,298	40.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		1.00000	1	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,240.00000	8,297	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		2,619.00000	2,562	30.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		8.00000	8	30.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		1,639.00000	1,581	23.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		27.00000	28	23.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		6.00000	5	35.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		4,395.00000	4,451	35.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call		2.00000	1	40.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put		6,390.00000	6,448	40.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		1.00000	1	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		8,390.00000	8,447	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		3,663.00000	3,605	34.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		2.00000	1	34.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		2,668.00000	2,612	30.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		7.00000	8	30.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		24.00000	20	27.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		2,363.00000	2,416	27.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		2.00000	1	40.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		6,340.00000	6,398	40.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		1.00000	1	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		8,340.00000	8,397	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		3,464.00000	3,406	33.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		3.00000	2	33.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		2,470.00000	2,414	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		9.00000	10	29.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.50	Call			1,493.00000	1,436	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			31.00000	32	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			20.00000	17	28.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			2,559.00000	2,613	28.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			5.00000	4	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			4,544.00000	4,600	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	40.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			6,540.00000	6,597	40.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			1.00000	0	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			8,539.00000	8,597	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			3,314.00000	3,257	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			3.00000	3	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			2,323.00000	2,266	28.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			11.00000	12	28.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			18.00000	15	28.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			2,707.00000	2,761	28.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			5.00000	4	35.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			4,693.00000	4,750	35.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	41.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			6,690.00000	6,747	41.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			1.00000	0	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			8,689.00000	8,746	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			3,265.00000	3,207	33.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			3.00000	3	33.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			2,273.00000	2,217	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			12.00000	13	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			1,300.00000	1,244	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			38.00000	40	21.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			17.00000	15	28.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			2,756.00000	2,811	28.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			4.00000	4	35.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			4,743.00000	4,800	35.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	1	41.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			6,740.00000	6,797	41.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			1.00000	0	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			8,739.00000	8,796	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			3,215.00000	3,157	33.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			4.00000	3	33.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			2,224.00000	2,168	28.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			13.00000	14	28.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			17.00000	14	29.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			2,805.00000	2,860	29.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			4.00000	4	36.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			4,793.00000	4,850	36.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	41.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.75	Put		6,790.00000	6,847	41.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call		1.00000	0	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put		8,789.00000	8,846	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call		3,115.00000	3,058	32.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put		4.00000	4	32.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call		1,156.00000	1,102	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put		45.00000	48	20.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call		15.00000	13	29.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put		2,904.00000	2,959	29.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call		4.00000	3	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put		4,893.00000	4,949	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call		0.00000	0	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put		8,889.00000	8,946	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call		2,175.00000	2,119	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put		14.00000	15	27.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call		4.00000	4	36.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put		4,843.00000	4,900	36.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call		1.00000	1	41.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put		6,840.00000	6,897	41.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call		0.00000	0	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put		8,839.00000	8,896	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		3,414.00000	3,356	33.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		3.00000	2	33.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		2,421.00000	2,365	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		10.00000	11	29.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		1,444.00000	1,388	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		33.00000	34	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		576.00000	547	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		164.00000	193	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		20.00000	17	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		2,608.00000	2,663	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		5.00000	4	35.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		4,594.00000	4,650	35.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		1.00000	1	41.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		6,590.00000	6,647	41.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		1.00000	0	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		8,589.00000	8,647	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		3,514.00000	3,456	34.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		3.00000	2	34.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		2,520.00000	2,463	29.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		9.00000	9	29.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		1,541.00000	1,485	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		30.00000	31	23.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		21.00000	18	27.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		2,510.00000	2,564	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			5.00000	5	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			4,494.00000	4,551	35.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	40.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			6,490.00000	6,547	40.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			1.00000	0	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			8,489.00000	8,547	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,913.00000	3,855	35.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			1.00000	1	35.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,916.00000	2,859	31.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			5.00000	5	31.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,931.00000	1,874	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			20.00000	20	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			968.00000	926	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			57.00000	72	19.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			31.00000	25	26.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,119.00000	2,171	26.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			7.00000	6	34.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,096.00000	4,152	34.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			2.00000	2	39.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,091.00000	6,148	39.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			1.00000	1	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,090.00000	8,147	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,962.00000	3,905	35.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			1.00000	1	35.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,966.00000	2,909	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			1,980.00000	1,923	26.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			19.00000	19	26.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			7.00000	6	34.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,046.00000	4,103	34.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			2.00000	2	39.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,041.00000	6,098	39.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			1.00000	1	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,040.00000	8,097	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,813.00000	3,755	35.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			2.00000	1	35.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,817.00000	2,760	31.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			6.00000	6	31.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,834.00000	1,776	25.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			23.00000	23	25.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			28.00000	23	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,217.00000	2,269	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			7.00000	6	34.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,196.00000	4,252	34.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			2.00000	2	39.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.15	Put		6,190.00000	6,248	39.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		1.00000	1	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		8,190.00000	8,247	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		3,713.00000	3,655	34.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		2.00000	1	34.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		2,718.00000	2,661	30.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		7.00000	7	30.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		1,736.00000	1,679	24.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		25.00000	25	24.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		25.00000	21	27.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		2,314.00000	2,367	27.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		6.00000	5	34.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		4,295.00000	4,351	34.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		2.00000	1	40.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		6,290.00000	6,348	40.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		1.00000	1	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		8,290.00000	8,347	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		3,564.00000	3,506	34.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		3.00000	2	34.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		2,569.00000	2,513	29.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		8.00000	9	29.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		1,590.00000	1,533	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		29.00000	29	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		22.00000	19	27.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		2,461.00000	2,515	27.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		5.00000	5	35.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		4,444.00000	4,501	35.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		2.00000	1	40.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		6,440.00000	6,498	40.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		1.00000	1	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		8,440.00000	8,497	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		3,364.00000	3,306	33.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		3.00000	3	33.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		1,396.00000	1,340	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		35.00000	36	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		5.00000	4	35.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		4,644.00000	4,700	35.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		1.00000	0	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		8,639.00000	8,697	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		3,066.00000	3,008	32.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		4.00000	4	32.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		2,077.00000	2,022	27.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		16.00000	18	27.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		15.00000	13	29.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		2,954.00000	3,009	29.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.90	Call			4.00000	3	36.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			4,943.00000	4,999	36.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	42.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			6,940.00000	6,997	42.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			8,939.00000	8,996	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			4,012.00000	3,955	36.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			1.00000	1	36.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			3,016.00000	2,959	32.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			5.00000	5	32.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			2,028.00000	1,972	26.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			17.00000	19	26.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			7.00000	7	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			3,996.00000	4,053	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			2.00000	2	39.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			5,991.00000	6,048	39.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			1.00000	1	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			7,990.00000	8,047	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			4,112.00000	4,055	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			1.00000	1	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			2.00000	2	38.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			5,891.00000	5,948	38.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			1.00000	1	45.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			7,890.00000	7,947	45.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			4,062.00000	4,005	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			1.00000	1	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			8.00000	7	33.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			3,946.00000	4,003	33.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			2.00000	2	39.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			5,941.00000	5,998	39.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			1.00000	1	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			7,940.00000	7,997	45.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			4,262.00000	4,204	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			1.00000	0	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			9.00000	8	33.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			3,747.00000	3,804	33.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			2.00000	2	38.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			5,741.00000	5,798	38.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			1.00000	1	44.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			7,740.00000	7,797	44.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			4,312.00000	4,254	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			0.00000	0	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			9.00000	8	32.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put			3,698.00000	3,754	32.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call			2.00000	2	38.43	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	18.65	Put		5,691.00000	5,748	38.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call		1.00000	1	44.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put		7,690.00000	7,747	44.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call		4,362.00000	4,304	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put		0.00000	0	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call		2.00000	2	38.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put		5,641.00000	5,698	38.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call		1.00000	1	44.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put		7,640.00000	7,697	44.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call		4,412.00000	4,354	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put		0.00000	0	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call		9.00000	8	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put		3,598.00000	3,655	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call		2.00000	2	38.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put		5,591.00000	5,648	38.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		1.00000	1	44.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		7,590.00000	7,647	44.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		4,611.00000	4,554	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		0.00000	0	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		11.00000	10	31.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		3,400.00000	3,456	31.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		1.00000	1	43.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		7,390.00000	7,447	43.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		11.00000	10	31.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		3,350.00000	3,406	31.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		3.00000	3	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		5,342.00000	5,399	37.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call		4,561.00000	4,504	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put		0.00000	0	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call		10.00000	9	31.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put		3,449.00000	3,505	31.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call		3.00000	2	37.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put		5,441.00000	5,498	37.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call		1.00000	1	43.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put		7,440.00000	7,497	43.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call		4,711.00000	4,654	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put		0.00000	0	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call		12.00000	10	31.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put		3,300.00000	3,356	31.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call		3.00000	3	37.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put		5,292.00000	5,349	37.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call		1.00000	1	43.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put		7,290.00000	7,347	43.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call		4,961.00000	4,904	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put		0.00000	0	36.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.00	Call		14.00000	12	30.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put		3,053.00000	3,108	30.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call		4.00000	3	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put		5,042.00000	5,099	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call		1.00000	1	42.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put		7,040.00000	7,097	42.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call		5,061.00000	5,004	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put		0.00000	0	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call		4,511.00000	4,454	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put		0.00000	0	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call		10.00000	9	32.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put		3,499.00000	3,555	32.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call		3.00000	2	37.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put		5,491.00000	5,548	37.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call		1.00000	1	43.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put		7,490.00000	7,547	43.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call		4,761.00000	4,704	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put		0.00000	0	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call		12.00000	10	30.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put		3,251.00000	3,307	30.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call		3.00000	3	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put		5,242.00000	5,299	37.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call		1.00000	1	43.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put		7,240.00000	7,297	43.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call		5,011.00000	4,954	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put		0.00000	0	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call		14.00000	12	29.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Put		3,003.00000	3,058	29.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call		4.00000	3	36.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put		4,992.00000	5,049	36.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call		1.00000	1	42.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put		6,990.00000	7,047	42.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Call		5,311.00000	5,254	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Call		5,161.00000	5,104	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Call		4,162.00000	4,104	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Put		1.00000	1	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Call		5,211.00000	5,154	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	0	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Call		4,212.00000	4,154	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Put		1.00000	0	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Call		4,811.00000	4,754	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Put		0.00000	0	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Call		12.00000	11	30.79	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	16.15	Put		3,201.00000	3,257	30.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Call		3.00000	3	37.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Put		5,192.00000	5,249	37.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Call		1.00000	1	42.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Put		7,190.00000	7,247	42.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Call		4,461.00000	4,404	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Put		0.00000	0	36.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Call		10.00000	9	32.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Put		3,549.00000	3,605	32.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Call		2.00000	2	38.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Put		5,541.00000	5,598	38.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Call		1.00000	1	43.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Put		7,540.00000	7,597	43.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.11770	13.17750		18.50	131,177.00	10	769.00
£ / R On 15/03/2010 Currency Future	13.20	Call		592.00000	559	18.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		614.00000	641	18.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		658.00000	621	18.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		530.00000	554	18.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		756.00000	718	18.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		428.00000	451	18.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		837.00000	799	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		360.00000	381	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		956.00000	916	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		278.00000	298	17.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		895.00000	856	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		317.00000	338	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		1,020.00000	979	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		242.00000	261	17.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,056.00000	1,012	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		229.00000	244	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		1,208.00000	1,150	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		180.00000	182	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		1,368.00000	1,312	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		140.00000	144	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		1,327.00000	1,269	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		150.00000	152	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		1,451.00000	1,397	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		123.00000	129	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		1,247.00000	1,186	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		170.00000	169	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		1,169.00000	1,114	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		192.00000	197	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		987.00000	947	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		260.00000	279	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		866.00000	827	17.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.65	Put			338.00000	359	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			925.00000	886	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			297.00000	318	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			782.00000	744	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			405.00000	427	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			730.00000	693	18.25	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			453.00000	475	18.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			706.00000	669	18.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			478.00000	501	18.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			635.00000	599	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			558.00000	581	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			613.00000	579	18.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			586.00000	611	18.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			571.00000	540	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			644.00000	673	18.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			532.00000	504	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			704.00000	737	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			464.00000	439	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			836.00000	872	19.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			406.00000	383	19.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			978.00000	1,016	19.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			392.00000	371	20.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,015.00000	1,053	20.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			380.00000	358	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,052.00000	1,090	20.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			367.00000	346	20.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,090.00000	1,129	20.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			344.00000	324	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,166.00000	1,206	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			312.00000	293	20.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,284.00000	1,325	20.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			322.00000	303	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,245.00000	1,285	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			2,180.00000	2,122	20.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			52.00000	54	20.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			4,037.00000	3,979	27.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			10.00000	11	27.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			434.00000	410	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			906.00000	943	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			513.00000	487	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			736.00000	769	19.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			221.00000	206	22.01	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,743.00000	1,788	22.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			480.00000	455	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			802.00000	837	19.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.05	Call			333.00000	313	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,205.00000	1,245	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			355.00000	335	20.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,128.00000	1,167	20.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			448.00000	425	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			871.00000	907	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			496.00000	471	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			769.00000	803	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			551.00000	522	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			674.00000	704	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			419.00000	397	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			942.00000	979	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,694.00000	3,633	26.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			17.00000	15	26.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,715.00000	2,653	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			38.00000	36	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,753.00000	1,706	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			76.00000	88	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			250.00000	233	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,572.00000	1,616	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			137.00000	119	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,460.00000	2,501	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			67.00000	56	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,389.00000	3,438	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			34.00000	31	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,357.00000	4,414	25.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,596.00000	3,535	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			18.00000	17	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,617.00000	2,556	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			40.00000	38	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,665.00000	1,616	18.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			88.00000	98	18.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			235.00000	219	21.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,657.00000	1,701	21.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			128.00000	111	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,550.00000	2,593	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			62.00000	52	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,485.00000	3,534	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			33.00000	30	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,455.00000	4,513	26.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,497.00000	3,436	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			20.00000	18	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,520.00000	2,459	21.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			42.00000	41	21.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,578.00000	1,528	18.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.70	Put			101.00000	110	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			119.00000	102	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,641.00000	2,685	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			58.00000	48	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,580.00000	3,631	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			32.00000	29	26.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,554.00000	4,612	26.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,399.00000	3,338	25.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			22.00000	20	25.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,422.00000	2,362	21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			45.00000	45	21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,493.00000	1,440	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			115.00000	122	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			208.00000	193	22.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			1,831.00000	1,876	22.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			110.00000	95	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,733.00000	2,777	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			54.00000	45	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,676.00000	3,727	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			31.00000	29	26.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,653.00000	4,711	26.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			3,252.00000	3,191	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			25.00000	23	24.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,277.00000	2,218	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			49.00000	50	20.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			190.00000	176	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			1,963.00000	2,009	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			99.00000	85	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,872.00000	2,917	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			48.00000	40	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,821.00000	3,873	24.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			29.00000	27	26.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,802.00000	4,860	26.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,350.00000	3,289	25.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			23.00000	21	25.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,374.00000	2,314	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			46.00000	46	20.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			202.00000	187	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,874.00000	1,920	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			106.00000	91	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,779.00000	2,824	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			52.00000	43	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,724.00000	3,776	24.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			30.00000	28	26.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,703.00000	4,760	26.69	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	9.55	Call			3,645.00000	3,584	26.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			18.00000	16	26.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,666.00000	2,605	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			39.00000	37	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,709.00000	1,661	18.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			82.00000	93	18.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			242.00000	226	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,615.00000	1,658	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			132.00000	115	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,505.00000	2,547	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			64.00000	54	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,437.00000	3,486	24.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			34.00000	31	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,406.00000	4,463	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,448.00000	3,387	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			21.00000	19	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,471.00000	2,411	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			44.00000	43	21.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,535.00000	1,484	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			108.00000	116	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			809.00000	771	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			382.00000	403	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			214.00000	199	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,787.00000	1,832	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			114.00000	99	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,687.00000	2,731	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			56.00000	47	24.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,628.00000	3,679	24.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			31.00000	29	26.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,604.00000	4,661	26.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,547.00000	3,485	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			19.00000	18	25.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,569.00000	2,508	21.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			41.00000	40	21.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,621.00000	1,572	18.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			94.00000	104	18.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			228.00000	212	21.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,700.00000	1,744	21.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			123.00000	106	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,596.00000	2,639	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			60.00000	50	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,532.00000	3,583	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			32.00000	30	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,505.00000	4,562	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,301.00000	3,240	25.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.90	Put		24.00000	22	25.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		2,325.00000	2,266	20.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		48.00000	48	20.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		1,409.00000	1,354	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		132.00000	136	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		196.00000	182	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		1,919.00000	1,964	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		103.00000	88	23.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		2,825.00000	2,870	23.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		50.00000	42	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		3,773.00000	3,824	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		30.00000	28	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		4,752.00000	4,810	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		419.00000	397	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		942.00000	979	19.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		3,891.00000	3,830	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		13.00000	13	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		2,910.00000	2,849	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		33.00000	31	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		1,939.00000	1,888	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		61.00000	70	19.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		1,093.00000	1,045	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		216.00000	228	17.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		283.00000	266	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,406.00000	1,448	21.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		156.00000	139	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,278.00000	2,321	23.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		77.00000	65	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,199.00000	3,248	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		38.00000	34	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		4,160.00000	4,216	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		21.00000	19	30.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		6,143.00000	6,202	30.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		11.00000	9	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		8,133.00000	8,191	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		3,744.00000	3,682	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		16.00000	15	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		2,764.00000	2,702	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		37.00000	34	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		1,798.00000	1,751	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		71.00000	83	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		142.00000	124	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,415.00000	2,456	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		35.00000	32	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		4,307.00000	4,364	25.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.45	Call			20.00000	18	30.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,293.00000	6,351	30.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			10.00000	8	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,283.00000	8,340	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			19.00000	18	30.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,392.00000	6,450	30.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			10.00000	8	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,382.00000	8,440	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			19.00000	17	30.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			6,441.00000	6,499	30.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			9.00000	7	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			8,432.00000	8,490	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			18.00000	16	30.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			6,590.00000	6,649	30.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			8.00000	7	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			8,581.00000	8,639	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			17.00000	16	31.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,690.00000	6,748	31.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			8.00000	6	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,680.00000	8,738	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			17.00000	15	31.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,740.00000	6,798	31.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			8.00000	6	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,730.00000	8,788	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			17.00000	15	31.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,789.00000	6,847	31.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			7.00000	6	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			8,780.00000	8,838	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			3,154.00000	3,093	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			27.00000	25	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			1,287.00000	1,228	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			159.00000	160	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			92.00000	79	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			2,965.00000	3,011	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			28.00000	27	27.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			4,901.00000	4,959	27.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			16.00000	15	31.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			6,889.00000	6,947	31.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			7.00000	5	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			8,879.00000	8,938	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			18.00000	16	31.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			6,640.00000	6,698	31.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			8.00000	6	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			8,631.00000	8,689	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			19.00000	17	30.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.65	Put		6,491.00000	6,549	30.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		9.00000	7	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		8,482.00000	8,539	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		3,793.00000	3,732	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		16.00000	14	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		2,813.00000	2,751	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		35.00000	33	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		1,843.00000	1,797	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		66.00000	79	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		147.00000	129	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,370.00000	2,411	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		35.00000	32	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,258.00000	4,315	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		20.00000	19	30.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		6,243.00000	6,301	30.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		11.00000	8	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,233.00000	8,291	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		3,939.00000	3,880	27.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		12.00000	12	27.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		2,959.00000	2,897	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		31.00000	30	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		1,987.00000	1,934	19.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		60.00000	67	19.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,131.00000	1,080	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		203.00000	212	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		160.00000	144	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,233.00000	2,276	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		39.00000	34	25.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,112.00000	4,166	25.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		21.00000	20	30.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		6,094.00000	6,152	30.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		11.00000	9	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		8,084.00000	8,142	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		3,988.00000	3,929	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		11.00000	12	27.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		3,008.00000	2,946	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		30.00000	29	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		2,035.00000	1,981	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		58.00000	63	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		165.00000	149	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,187.00000	2,232	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		41.00000	35	25.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		4,063.00000	4,117	25.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		21.00000	20	30.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		6,044.00000	6,102	30.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.20	Call			11.00000	10	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			8,034.00000	8,092	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			3,842.00000	3,781	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			14.00000	13	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			2,862.00000	2,800	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			34.00000	32	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			1,891.00000	1,842	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			63.00000	75	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			152.00000	133	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			2,324.00000	2,366	23.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			37.00000	33	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			4,209.00000	4,265	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			21.00000	19	30.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,193.00000	6,251	30.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			11.00000	9	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,183.00000	8,241	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			20.00000	18	30.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			6,342.00000	6,400	30.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			10.00000	8	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,332.00000	8,390	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			3,105.00000	3,044	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			28.00000	27	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			2,132.00000	2,074	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			54.00000	56	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			89.00000	76	23.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,011.00000	3,058	23.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			28.00000	26	27.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			4,951.00000	5,009	27.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			16.00000	14	31.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			6,938.00000	6,997	31.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			7.00000	5	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			8,929.00000	8,987	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			3,056.00000	2,995	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			29.00000	28	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			2,083.00000	2,027	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			56.00000	59	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			86.00000	73	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,058.00000	3,105	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			28.00000	26	27.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,000.00000	5,058	27.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			16.00000	14	31.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			6,988.00000	7,046	31.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			6.00000	5	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			8,979.00000	9,037	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			3,203.00000	3,142	24.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.00	Put		26.00000	24	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		2,228.00000	2,170	20.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		51.00000	52	20.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		681.00000	645	18.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		504.00000	527	18.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		96.00000	82	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		2,918.00000	2,964	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		29.00000	27	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		4,851.00000	4,909	27.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		16.00000	15	31.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		6,839.00000	6,897	31.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		7.00000	6	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		8,830.00000	8,888	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		4,136.00000	4,077	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		8.00000	10	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		180.00000	166	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		2,052.00000	2,098	22.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		45.00000	37	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		3,918.00000	3,970	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		22.00000	21	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		5,894.00000	5,954	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call		12.00000	10	32.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put		7,884.00000	7,943	32.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call		170.00000	155	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put		2,142.00000	2,188	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call		42.00000	35	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put		4,015.00000	4,068	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call		22.00000	21	30.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put		5,994.00000	6,053	30.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call		11.00000	10	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put		7,984.00000	8,042	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call		4,086.00000	4,028	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put		9.00000	11	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call		175.00000	161	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put		2,097.00000	2,143	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call		44.00000	36	24.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put		3,966.00000	4,018	24.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call		22.00000	21	29.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put		5,944.00000	6,003	29.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call		12.00000	10	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put		7,934.00000	7,993	32.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call		4,234.00000	4,176	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put		7.00000	8	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call		22.00000	22	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put		5,795.00000	5,854	29.54	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 15/03/2010 Currency Future	20.95	Call			12.00000	11	32.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			7,785.00000	7,843	32.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			4,333.00000	4,274	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			5.00000	6	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			23.00000	22	29.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			5,696.00000	5,754	29.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			12.00000	11	32.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			7,685.00000	7,743	32.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			4,284.00000	4,225	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			6.00000	7	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			23.00000	22	29.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			5,745.00000	5,804	29.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			12.00000	11	32.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			7,735.00000	7,793	32.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			4,382.00000	4,324	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			5.00000	6	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			23.00000	22	29.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			5,646.00000	5,705	29.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			13.00000	11	32.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			7,635.00000	7,694	32.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			4,630.00000	4,571	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put			3.00000	3	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call			25.00000	24	28.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put			5,397.00000	5,456	28.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call			14.00000	12	32.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put			7,386.00000	7,444	32.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call			4,680.00000	4,621	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put			3.00000	3	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call			25.00000	24	28.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put			5,348.00000	5,406	28.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call			14.00000	12	32.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put			7,336.00000	7,395	32.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call			4,581.00000	4,522	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put			3.00000	4	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call			24.00000	23	28.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put			5,447.00000	5,506	28.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call			13.00000	12	32.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put			7,436.00000	7,494	32.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call			4,730.00000	4,670	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put			2.00000	3	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call			258.00000	241	21.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put			1,530.00000	1,573	21.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call			69.00000	58	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put			3,342.00000	3,391	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call			25.00000	24	28.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	18.45	Put		5,298.00000	5,356	28.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		14.00000	13	31.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		7,287.00000	7,345	31.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call		4,979.00000	4,919	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put		1.00000	2	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call		302.00000	284	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put		1,325.00000	1,366	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call		83.00000	70	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put		3,105.00000	3,153	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call		27.00000	26	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put		5,050.00000	5,108	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call		15.00000	14	31.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put		7,038.00000	7,096	31.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call		5,029.00000	4,969	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put		1.00000	1	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call		4,531.00000	4,472	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put		4.00000	4	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call		24.00000	23	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put		5,497.00000	5,555	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call		13.00000	12	32.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put		7,486.00000	7,544	32.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Call		5,128.00000	5,069	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Put		1.00000	1	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Call		5,328.00000	5,268	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Put		0.00000	1	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Call		5,178.00000	5,119	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Put		1.00000	1	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Call		4,185.00000	4,126	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Put		7.00000	9	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Call		5,228.00000	5,169	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Put		1.00000	1	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Call		4,829.00000	4,770	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Put		2.00000	2	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Call		275.00000	257	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Put		1,447.00000	1,489	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Call		74.00000	63	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Put		3,247.00000	3,295	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Call		26.00000	25	27.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Put		5,199.00000	5,257	27.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Call		15.00000	13	31.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Put		7,187.00000	7,245	31.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Call		4,780.00000	4,720	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Put		2.00000	2	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Call		266.00000	249	21.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Put		1,488.00000	1,531	21.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.40	Call		72.00000	61	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Put		3,294.00000	3,343	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Call		26.00000	24	28.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Put		5,248.00000	5,307	28.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Call		14.00000	13	31.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Put		7,237.00000	7,295	31.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Call		4,481.00000	4,422	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Put		4.00000	5	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Call		24.00000	23	28.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Put		5,546.00000	5,605	28.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Call		13.00000	12	32.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Put		7,536.00000	7,594	32.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.33250	13.39420		18.53	0.00	0	564.00
£ / R On 14/06/2010 Currency Future	13.40	Call		785.00000	749	18.63	0.00	0	11,323.00
£ / R On 14/06/2010 Currency Future	13.40	Put		791.00000	817	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		826.00000	789	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		732.00000	756	18.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		130.00000	112	24.83	0.00	0	11,279.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,236.00000	4,279	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		938.00000	899	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		594.00000	617	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,013.00000	972	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		518.00000	540	17.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,120.00000	1,078	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		426.00000	446	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		1,065.00000	1,024	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		471.00000	492	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		1,177.00000	1,135	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		383.00000	402	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		1,210.00000	1,164	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		365.00000	381	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		1,344.00000	1,287	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		300.00000	304	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,488.00000	1,426	16.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		243.00000	244	16.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		1,451.00000	1,390	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		257.00000	258	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,562.00000	1,499	16.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		218.00000	216	16.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,379.00000	1,321	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		285.00000	288	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		1,276.00000	1,224	17.17	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		332.00000	342	17.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		1,148.00000	1,106	17.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		404.00000	424	17.48	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	12.75	Call			1,092.00000	1,051	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			448.00000	468	17.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,039.00000	998	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			494.00000	515	17.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,120.00000	1,078	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			426.00000	446	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,310.00000	1,255	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			316.00000	323	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			963.00000	923	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			568.00000	591	18.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			848.00000	810	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			703.00000	727	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			915.00000	876	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			621.00000	644	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			483.00000	458	20.47	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,489.00000	1,525	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			892.00000	854	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			648.00000	671	18.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			805.00000	769	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			761.00000	786	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			765.00000	731	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			821.00000	848	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			727.00000	695	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			883.00000	912	18.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			659.00000	628	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,015.00000	1,046	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			584.00000	555	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,189.00000	1,223	19.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			570.00000	542	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,226.00000	1,259	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			543.00000	516	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,299.00000	1,333	20.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			531.00000	504	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,336.00000	1,371	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			495.00000	469	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,450.00000	1,486	20.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			506.00000	480	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,412.00000	1,447	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			627.00000	598	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,083.00000	1,115	19.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			709.00000	677	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			915.00000	945	18.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			675.00000	644	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			981.00000	1,012	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			692.00000	660	19.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.65	Put			948.00000	978	19.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			612.00000	583	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,118.00000	1,151	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			556.00000	529	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,262.00000	1,296	19.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			518.00000	492	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,374.00000	1,409	20.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			598.00000	569	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,154.00000	1,186	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			643.00000	613	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,049.00000	1,080	19.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			598.00000	569	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,154.00000	1,186	19.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			612.00000	583	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,118.00000	1,151	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			675.00000	644	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			981.00000	1,012	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			746.00000	712	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			852.00000	880	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			441.00000	417	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,647.00000	1,684	20.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			319.00000	298	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,274.00000	2,316	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			207.00000	187	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,162.00000	3,205	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			138.00000	123	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,093.00000	4,140	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			79.00000	66	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,035.00000	5,084	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			325.00000	305	22.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,231.00000	2,272	22.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			211.00000	192	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,117.00000	3,159	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			140.00000	125	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,046.00000	4,093	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			82.00000	68	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,987.00000	5,036	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,801.00000	4,740	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			7.00000	8	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,339.00000	3,276	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			44.00000	43	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,921.00000	1,852	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			126.00000	120	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			230.00000	210	23.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,936.00000	2,977	23.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.60	Call			125.00000	105	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,331.00000	4,373	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			49.00000	41	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,755.00000	5,809	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			29.00000	27	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,235.00000	7,295	27.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,247.00000	5,186	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			3.00000	3	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,779.00000	3,715	23.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			35.00000	32	23.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,334.00000	2,257	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			90.00000	74	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			281.00000	259	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,537.00000	2,576	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			149.00000	133	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,905.00000	3,950	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			66.00000	55	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,321.00000	5,372	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			31.00000	30	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,787.00000	6,847	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,496.00000	5,434	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			2.00000	2	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,019.00000	3,960	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			25.00000	27	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,568.00000	2,498	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			74.00000	66	18.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			312.00000	291	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,318.00000	2,359	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			164.00000	148	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,670.00000	3,715	24.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			77.00000	64	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,083.00000	5,132	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			33.00000	31	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,539.00000	6,599	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			3,923.00000	3,862	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			29.00000	29	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			2,950.00000	2,887	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			55.00000	55	20.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			2,011.00000	1,936	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			117.00000	103	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,243.00000	1,194	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			348.00000	361	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			461.00000	437	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,567.00000	1,604	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			300.00000	278	22.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.50	Put		2,405.00000	2,445	22.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		194.00000	175	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,300.00000	3,343	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,047.00000	2,985	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		52.00000	52	20.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,103.00000	2,021	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		108.00000	89	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		202.00000	183	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,208.00000	3,251	23.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		135.00000	119	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,141.00000	4,186	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,068.00000	4,009	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		23.00000	26	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,095.00000	3,034	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		51.00000	51	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,149.00000	2,064	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		104.00000	82	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		128.00000	109	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,283.00000	4,326	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		412.00000	389	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,768.00000	1,806	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		269.00000	247	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,625.00000	2,664	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		175.00000	157	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,531.00000	3,575	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		114.00000	96	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,470.00000	4,514	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		369.00000	347	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		1,975.00000	2,015	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		241.00000	220	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		2,846.00000	2,887	23.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		158.00000	141	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		3,764.00000	3,809	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		98.00000	82	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		4,704.00000	4,750	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		3,681.00000	3,617	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		37.00000	34	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		2,710.00000	2,644	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		66.00000	61	19.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		1,797.00000	1,730	16.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		153.00000	147	16.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		332.00000	311	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,188.00000	2,229	22.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		216.00000	196	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		3,071.00000	3,113	23.39	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	17.25	Call		143.00000	128	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		3,999.00000	4,045	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		84.00000	71	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		4,940.00000	4,988	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		3,534.00000	3,470	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		40.00000	38	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		1,678.00000	1,612	16.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		183.00000	180	16.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		3,485.00000	3,422	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		41.00000	39	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,521.00000	2,450	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		77.00000	67	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,639.00000	1,574	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		194.00000	191	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		987.00000	947	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		543.00000	565	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		306.00000	284	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		2,362.00000	2,402	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		198.00000	179	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		3,254.00000	3,297	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		133.00000	115	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		4,188.00000	4,233	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		74.00000	62	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		5,130.00000	5,180	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		3,387.00000	3,324	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		43.00000	42	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		2,427.00000	2,353	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		83.00000	71	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		294.00000	271	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		2,449.00000	2,489	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		190.00000	172	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		3,346.00000	3,389	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		70.00000	58	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		5,226.00000	5,276	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		3,290.00000	3,227	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		46.00000	45	21.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		182.00000	164	23.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		3,438.00000	3,482	23.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		122.00000	102	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		4,377.00000	4,420	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		3,583.00000	3,519	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		39.00000	37	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		2,615.00000	2,547	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		71.00000	64	18.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		1,717.00000	1,651	16.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.85	Put			173.00000	168	16.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,730.00000	3,666	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			36.00000	33	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,758.00000	2,692	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			63.00000	60	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,838.00000	1,770	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			144.00000	138	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			339.00000	318	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,145.00000	2,186	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			220.00000	200	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,026.00000	3,068	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			146.00000	130	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,952.00000	3,998	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			87.00000	73	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,893.00000	4,940	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,758.00000	2,692	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			63.00000	60	19.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,838.00000	1,770	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			144.00000	138	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			339.00000	318	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,145.00000	2,186	21.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,436.00000	3,373	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			42.00000	41	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,474.00000	2,402	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			80.00000	69	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,600.00000	1,536	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			206.00000	204	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			72.00000	60	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,178.00000	5,228	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,380.00000	2,305	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			86.00000	72	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,525.00000	1,462	16.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			230.00000	230	16.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			288.00000	265	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,494.00000	2,532	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			186.00000	168	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,392.00000	3,435	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			68.00000	57	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,273.00000	5,324	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,876.00000	3,813	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			31.00000	30	23.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,901.00000	2,838	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			57.00000	56	19.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,966.00000	1,894	16.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			122.00000	111	16.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.05	Call			361.00000	340	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,017.00000	2,057	21.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			235.00000	215	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,891.00000	2,932	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			155.00000	139	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,811.00000	3,856	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			95.00000	80	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,751.00000	4,797	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			37.00000	33	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,192.00000	6,251	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			25.00000	22	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,181.00000	8,239	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,805.00000	2,741	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			61.00000	59	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,879.00000	1,811	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			135.00000	128	16.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			35.00000	33	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,291.00000	6,350	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			24.00000	21	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,280.00000	8,338	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			34.00000	32	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,390.00000	6,450	25.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			23.00000	20	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,378.00000	8,437	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,632.00000	3,568	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			38.00000	36	22.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,663.00000	2,595	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			68.00000	63	18.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,757.00000	1,690	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			163.00000	158	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			263.00000	241	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			2,669.00000	2,708	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			111.00000	93	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,517.00000	4,561	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			34.00000	32	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			6,440.00000	6,499	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			22.00000	19	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			8,428.00000	8,487	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,521.00000	2,450	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			77.00000	67	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,639.00000	1,574	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			194.00000	191	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			987.00000	947	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			543.00000	565	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			246.00000	225	23.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.95	Put			2,802.00000	2,842	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			101.00000	85	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			4,657.00000	4,703	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			33.00000	31	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			6,589.00000	6,648	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			20.00000	17	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			8,576.00000	8,635	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			246.00000	225	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			2,802.00000	2,842	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			32.00000	30	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			6,638.00000	6,698	26.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			20.00000	17	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			8,626.00000	8,684	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			225.00000	205	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			2,981.00000	3,023	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			90.00000	75	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			4,845.00000	4,893	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			18.00000	16	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			8,774.00000	8,833	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			3,241.00000	3,179	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			47.00000	46	21.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			2,287.00000	2,209	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			93.00000	76	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			869.00000	831	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			675.00000	699	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			31.00000	29	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			6,837.00000	6,897	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			18.00000	15	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			8,824.00000	8,883	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			3,144.00000	3,082	20.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			50.00000	49	20.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			2,195.00000	2,112	16.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			100.00000	80	16.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			30.00000	29	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			6,936.00000	6,996	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			17.00000	14	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			8,923.00000	8,982	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			3,192.00000	3,130	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			48.00000	48	21.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			2,241.00000	2,160	16.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			97.00000	78	16.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			1,415.00000	1,355	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			271.00000	273	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			31.00000	29	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			6,887.00000	6,947	26.50	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	22.25	Call			17.00000	15	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			8,873.00000	8,932	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			92.00000	77	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			4,798.00000	4,845	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			32.00000	30	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			6,738.00000	6,797	26.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			19.00000	16	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			8,725.00000	8,784	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			251.00000	230	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			2,757.00000	2,798	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			105.00000	88	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			4,610.00000	4,655	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			21.00000	18	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			8,527.00000	8,585	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			3,971.00000	3,911	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			27.00000	28	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			2,998.00000	2,936	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			54.00000	53	20.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			2,057.00000	1,978	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			113.00000	96	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			39.00000	34	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			6,095.00000	6,152	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			25.00000	23	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			8,081.00000	8,141	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			40.00000	35	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			6,046.00000	6,102	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			25.00000	24	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			8,031.00000	8,091	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			3,828.00000	3,764	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			34.00000	31	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			2,853.00000	2,790	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			59.00000	57	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			35.00000	33	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			6,241.00000	6,301	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			25.00000	21	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			8,230.00000	8,289	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			275.00000	253	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			2,581.00000	2,620	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			118.00000	99	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			4,424.00000	4,467	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			35.00000	32	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			6,340.00000	6,400	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			23.00000	20	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			8,329.00000	8,388	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			257.00000	235	22.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.85	Put			2,713.00000	2,753	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			108.00000	90	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			4,564.00000	4,608	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			33.00000	31	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			6,489.00000	6,549	25.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			21.00000	18	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			8,477.00000	8,536	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			30.00000	28	26.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			6,986.00000	7,046	26.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			16.00000	14	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			8,972.00000	9,031	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			32.00000	30	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			6,688.00000	6,748	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			19.00000	17	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			8,675.00000	8,734	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			4,164.00000	4,105	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			20.00000	23	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			45.00000	37	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			5,900.00000	5,955	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			26.00000	25	28.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			7,882.00000	7,942	28.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			42.00000	35	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			5,998.00000	6,053	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			25.00000	24	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			7,981.00000	8,042	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			4,116.00000	4,057	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			22.00000	24	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			43.00000	36	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			5,949.00000	6,004	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			26.00000	25	28.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			7,931.00000	7,992	28.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			4,261.00000	4,202	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			17.00000	19	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			346.00000	325	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,102.00000	2,143	21.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			48.00000	40	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			5,803.00000	5,857	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			26.00000	25	28.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			7,782.00000	7,843	28.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			4,359.00000	4,299	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			15.00000	17	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			51.00000	43	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			5,707.00000	5,760	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			27.00000	25	27.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			7,682.00000	7,743	27.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.10	Call			4,310.00000	4,250	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			16.00000	18	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			354.00000	332	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,060.00000	2,100	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			152.00000	136	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			3,858.00000	3,903	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			26.00000	25	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			7,732.00000	7,793	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			4,408.00000	4,348	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			13.00000	15	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			52.00000	44	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			5,658.00000	5,711	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			27.00000	26	27.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			7,633.00000	7,693	27.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			4,653.00000	4,592	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put			9.00000	10	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call			62.00000	52	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put			5,417.00000	5,469	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call			28.00000	27	27.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			7,384.00000	7,444	27.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			4,702.00000	4,642	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put			8.00000	9	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call			421.00000	398	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put			1,727.00000	1,765	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call			178.00000	161	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put			3,484.00000	3,528	23.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call			64.00000	53	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put			5,369.00000	5,421	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call			28.00000	27	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put			7,334.00000	7,394	27.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call			4,604.00000	4,543	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put			9.00000	11	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call			403.00000	380	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put			1,809.00000	1,848	21.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call			171.00000	154	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put			3,577.00000	3,621	24.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call			60.00000	50	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put			5,465.00000	5,517	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call			28.00000	26	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put			7,434.00000	7,494	27.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call			4,999.00000	4,938	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put			4.00000	5	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call			30.00000	28	26.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put			7,036.00000	7,096	26.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call			5,048.00000	4,987	24.25	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	8.35	Put			4.00000	5	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call			4,751.00000	4,691	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put			7.00000	8	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call			431.00000	407	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put			1,687.00000	1,725	20.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call			29.00000	27	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put			7,284.00000	7,345	27.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call			4,555.00000	4,494	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put			10.00000	12	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call			394.00000	372	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put			1,850.00000	1,889	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call			168.00000	151	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put			3,624.00000	3,668	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call			58.00000	48	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put			5,514.00000	5,566	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Call			28.00000	26	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put			7,483.00000	7,544	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Call			5,147.00000	5,086	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Put			3.00000	4	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Call			5,346.00000	5,285	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Put			2.00000	3	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Call			5,197.00000	5,136	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Put			3.00000	4	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Call			4,213.00000	4,153	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Put			19.00000	21	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Call			4,850.00000	4,789	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Put			6.00000	7	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Call			451.00000	426	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Put			1,607.00000	1,644	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Call			29.00000	28	27.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Put			7,185.00000	7,245	27.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Call			4,505.00000	4,445	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Put			11.00000	13	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Call			386.00000	363	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Put			1,891.00000	1,931	21.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Call			56.00000	47	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Put			5,562.00000	5,614	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Call			27.00000	26	27.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Put			7,533.00000	7,593	27.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Call			38.00000	34	25.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Put			6,144.00000	6,201	25.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Call			25.00000	22	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Put			8,131.00000	8,190	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.53120		11.57060		18.16	16,685,646.40	1,447	36,175.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.55	Call			307.00000	284	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			286.00000	303	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			286.00000	264	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			315.00000	333	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			120.00000	109	20.78	0.00	0	12,389.00
€ / R On 14/12/2009 Currency Future	12.20	Put			749.00000	778	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			7.00000	6	30.04	0.00	0	12,389.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,036.00000	3,075	30.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			361.00000	336	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			241.00000	255	18.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			452.00000	424	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			182.00000	193	18.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			555.00000	524	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			134.00000	143	18.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			591.00000	560	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			120.00000	128	18.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			628.00000	596	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			108.00000	115	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			706.00000	673	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			86.00000	92	18.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			667.00000	634	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			96.00000	103	18.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			519.00000	490	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			149.00000	158	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			421.00000	394	18.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			200.00000	213	18.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			485.00000	456	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			165.00000	175	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			390.00000	364	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			220.00000	233	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			78.00000	71	21.99	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,007.00000	1,040	21.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			334.00000	310	18.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			263.00000	278	18.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			248.00000	228	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			377.00000	397	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			231.00000	212	18.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			410.00000	431	18.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			214.00000	197	19.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			444.00000	466	19.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			266.00000	246	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			346.00000	364	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			185.00000	170	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			515.00000	539	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			199.00000	183	19.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.85	Put			479.00000	502	19.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			160.00000	146	19.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			590.00000	615	19.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			149.00000	136	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			628.00000	655	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			138.00000	126	20.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			668.00000	695	20.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			172.00000	158	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			552.00000	576	19.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			129.00000	117	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			708.00000	736	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			111.00000	101	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			791.00000	820	20.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			73.00000	66	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,052.00000	1,085	22.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			84.00000	76	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			963.00000	995	21.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			90.00000	82	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			919.00000	950	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			63.00000	57	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,143.00000	1,176	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			59.00000	54	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,188.00000	1,222	22.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			55.00000	50	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,235.00000	1,269	23.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			52.00000	47	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,281.00000	1,316	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			40.00000	36	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			1,469.00000	1,505	24.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			31.00000	28	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			1,660.00000	1,697	24.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			24.00000	22	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			1,853.00000	1,891	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			27.00000	25	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			1,756.00000	1,794	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			26.00000	23	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,805.00000	1,842	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			26.00000	23	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			1,805.00000	1,842	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			18.00000	16	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,097.00000	2,135	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			17.00000	15	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,146.00000	2,184	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			19.00000	17	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,048.00000	2,086	26.40	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	13.55	Call		20.00000	18	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,000.00000	2,037	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		21.00000	20	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,951.00000	1,988	26.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		20.00000	18	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,000.00000	2,037	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		23.00000	21	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,902.00000	1,940	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		14.00000	13	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,294.00000	2,332	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		29.00000	26	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,708.00000	1,745	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		5.00000	5	30.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,285.00000	3,324	30.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		16.00000	15	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,195.00000	2,233	26.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		13.00000	12	27.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,392.00000	2,430	27.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		12.00000	10	28.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,491.00000	2,529	28.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		10.00000	9	28.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,590.00000	2,628	28.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		9.00000	8	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,689.00000	2,727	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		27.00000	25	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,756.00000	1,794	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		24.00000	22	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,853.00000	1,891	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		15.00000	14	27.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,245.00000	2,283	27.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		14.00000	12	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,343.00000	2,381	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		12.00000	11	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,442.00000	2,480	27.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		37.00000	34	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,516.00000	1,553	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		33.00000	30	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,612.00000	1,649	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		18.00000	16	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,097.00000	2,135	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		33.00000	30	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,612.00000	1,649	24.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		14.00000	13	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,294.00000	2,332	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		35.00000	32	24.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Put		1,564.00000	1,600	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		15.00000	14	27.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,245.00000	2,283	27.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		14.00000	12	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,343.00000	2,381	27.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		11.00000	10	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,540.00000	2,579	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		12.00000	10	28.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,491.00000	2,529	28.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		42.00000	38	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,422.00000	1,457	23.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		45.00000	41	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,374.00000	1,410	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		35.00000	32	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,564.00000	1,600	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		19.00000	17	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,048.00000	2,086	26.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		45.00000	41	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,374.00000	1,410	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		48.00000	44	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,328.00000	1,363	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		37.00000	34	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,516.00000	1,553	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		68.00000	62	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,097.00000	1,130	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		96.00000	88	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		876.00000	907	21.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		63.00000	57	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,143.00000	1,176	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		104.00000	94	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		833.00000	863	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		90.00000	82	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		919.00000	950	21.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		68.00000	62	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,097.00000	1,130	22.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		961.00000	924	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		40.00000	43	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		6.00000	6	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,086.00000	3,125	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		1,146.00000	1,109	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		26.00000	28	19.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		6.00000	5	30.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,185.00000	3,224	30.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		2,027.00000	1,988	26.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		7.00000	7	26.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.55	Call			3.00000	3	33.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,983.00000	4,022	33.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			1.00000	1	38.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,480.00000	5,520	38.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	43.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,980.00000	7,019	43.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,325.00000	2,285	27.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			4.00000	4	27.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			873.00000	837	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			52.00000	56	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			4.00000	3	32.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,683.00000	3,722	32.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			1.00000	1	37.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,181.00000	5,220	37.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	1	42.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,680.00000	6,719	42.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			120.00000	109	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			749.00000	778	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,474.00000	2,434	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			3.00000	3	28.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,006.00000	969	19.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			35.00000	37	19.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			4.00000	4	31.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,534.00000	3,573	31.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			1.00000	1	36.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,031.00000	5,070	36.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	1	41.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			6,530.00000	6,569	41.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,771.00000	3,731	31.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			0.00000	0	31.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,772.00000	2,733	30.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			2.00000	2	30.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,780.00000	1,741	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			10.00000	10	24.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			830.00000	795	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			60.00000	64	18.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			6.00000	5	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,235.00000	3,274	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			3.00000	2	34.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,232.00000	4,271	34.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,871.00000	3,831	31.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			0.00000	0	31.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,872.00000	2,833	31.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			2.00000	2	31.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,879.00000	1,840	25.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.70	Put		8.00000	9	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		917.00000	880	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		46.00000	49	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		6.00000	5	30.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,136.00000	3,174	30.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		3.00000	2	33.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,132.00000	4,171	33.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,921.00000	3,881	31.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	31.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,922.00000	2,883	31.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		1.00000	2	31.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,928.00000	1,889	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		8.00000	8	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		3.00000	3	33.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,082.00000	4,121	33.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,671.00000	3,631	31.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		0.00000	0	31.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,673.00000	2,634	29.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		2.00000	2	29.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,682.00000	1,643	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		11.00000	12	23.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		747.00000	713	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		76.00000	81	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		5.00000	5	31.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,335.00000	3,373	31.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		2.00000	2	34.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,332.00000	4,371	34.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,571.00000	3,531	31.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		0.00000	0	31.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,573.00000	2,534	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		3.00000	3	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,583.00000	1,545	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		13.00000	14	23.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		5.00000	4	31.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,434.00000	3,473	31.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		2.00000	2	34.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,432.00000	4,471	34.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		3,471.00000	3,431	31.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		0.00000	0	31.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		1,486.00000	1,447	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		15.00000	16	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		2.00000	2	35.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		4,531.00000	4,571	35.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		3,521.00000	3,481	31.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		0.00000	0	31.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.05	Call			2,523.00000	2,484	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			3.00000	3	29.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,534.00000	1,496	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			14.00000	15	22.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			5.00000	4	31.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,484.00000	3,523	31.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			2.00000	2	35.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,482.00000	4,521	35.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,721.00000	3,681	31.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	31.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,723.00000	2,683	30.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			2.00000	2	30.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,731.00000	1,692	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			10.00000	11	24.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			788.00000	753	18.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			67.00000	72	18.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			3.00000	2	34.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,282.00000	4,321	34.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,821.00000	3,781	31.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			0.00000	0	31.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,822.00000	2,783	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			2.00000	2	30.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,830.00000	1,791	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			9.00000	9	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			3.00000	2	34.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,182.00000	4,221	34.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,971.00000	3,931	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,972.00000	2,933	31.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			1.00000	1	31.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,978.00000	1,939	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			7.00000	8	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			3.00000	3	33.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,032.00000	4,071	33.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,971.00000	3,931	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	31.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			4,071.00000	4,031	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			0.00000	0	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			3,072.00000	3,032	31.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			1.00000	1	31.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			2,077.00000	2,038	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			6.00000	6	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			1,099.00000	1,061	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			28.00000	30	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			7.00000	7	29.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.50	Put		2,937.00000	2,975	29.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		3.00000	3	33.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		3,933.00000	3,972	33.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		4,271.00000	4,231	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		0.00000	0	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		3,271.00000	3,232	31.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		0.00000	1	31.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		2,275.00000	2,236	27.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		4.00000	5	27.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		1,291.00000	1,253	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		20.00000	22	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		9.00000	8	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		2,738.00000	2,777	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		4.00000	3	32.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		3,733.00000	3,772	32.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,371.00000	4,331	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		0.00000	0	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		3,371.00000	3,332	31.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		0.00000	0	31.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		2,374.00000	2,335	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		4.00000	4	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,388.00000	1,350	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		17.00000	18	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		10.00000	9	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,639.00000	2,678	28.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		4.00000	4	32.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		3,634.00000	3,672	32.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		1.00000	1	38.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		5,630.00000	5,670	38.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		1.00000	1	46.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		7,630.00000	7,669	46.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		1.00000	1	38.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		5,730.00000	5,770	38.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		1.00000	1	46.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		7,730.00000	7,769	46.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		4,171.00000	4,131	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		0.00000	0	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		3,171.00000	3,132	31.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		1.00000	1	31.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		2,176.00000	2,137	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		5.00000	5	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		1,194.00000	1,157	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		24.00000	25	20.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		4.00000	3	32.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		3,833.00000	3,872	32.96	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	17.40	Call			1.00000	1	39.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			5,830.00000	5,870	39.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	1	46.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			7,830.00000	7,869	46.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			1.00000	1	39.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			5,930.00000	5,970	39.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	47.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			7,930.00000	7,969	47.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			1.00000	1	40.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,080.00000	6,120	40.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	0	47.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,080.00000	8,119	47.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			1.00000	1	40.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,180.00000	6,219	40.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	47.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			8,180.00000	8,219	47.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	1	41.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,330.00000	6,369	41.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	47.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,330.00000	8,369	47.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	1	40.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,280.00000	6,319	40.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	47.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,280.00000	8,319	47.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			1.00000	1	39.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,030.00000	6,070	39.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	47.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,030.00000	8,069	47.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			4,321.00000	4,281	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			0.00000	0	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			3,321.00000	3,282	31.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			0.00000	0	31.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			1,339.00000	1,301	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			19.00000	20	21.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			1.00000	1	38.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			5,680.00000	5,720	38.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	1	46.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			7,680.00000	7,719	46.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			4,221.00000	4,181	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			0.00000	0	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			3,221.00000	3,182	31.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			1.00000	1	31.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			2,225.00000	2,186	27.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			5.00000	5	27.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			1,243.00000	1,205	20.59	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	10.35	Put			22.00000	23	20.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			4.00000	3	32.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			3,783.00000	3,822	32.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			1.00000	1	39.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			5,780.00000	5,820	39.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	46.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			7,780.00000	7,819	46.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			4,121.00000	4,081	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			0.00000	0	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			3,121.00000	3,082	31.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			1.00000	1	31.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			2,126.00000	2,087	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			6.00000	6	26.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			3.00000	3	33.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			3,883.00000	3,922	33.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			1.00000	1	39.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			5,880.00000	5,920	39.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	47.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			7,880.00000	7,919	47.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			1.00000	1	40.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,230.00000	6,269	40.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	47.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,230.00000	8,269	47.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			1.00000	1	40.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,130.00000	6,170	40.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	47.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,130.00000	8,169	47.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			4,471.00000	4,431	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	0	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			1.00000	1	38.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			5,530.00000	5,570	38.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	45.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			7,530.00000	7,569	45.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			4,421.00000	4,381	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			0.00000	0	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			3,421.00000	3,381	31.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			0.00000	0	31.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			2,424.00000	2,385	28.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			3.00000	4	28.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			1,437.00000	1,398	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			16.00000	17	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			4.00000	4	32.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			3,584.00000	3,623	32.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			1.00000	1	38.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put			5,580.00000	5,620	38.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	1	45.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put		7,580.00000	7,619	45.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call		4,521.00000	4,481	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put		0.00000	0	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call		1.00000	1	45.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put		7,480.00000	7,519	45.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call		4,571.00000	4,531	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put		0.00000	0	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call		1.00000	1	38.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put		5,431.00000	5,470	38.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call		1.00000	1	45.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put		7,430.00000	7,469	45.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call		4,621.00000	4,581	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	0	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call		3,621.00000	3,581	31.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		0.00000	0	31.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,623.00000	2,584	29.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		2.00000	3	29.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call		1,633.00000	1,594	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		12.00000	13	23.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		5.00000	4	31.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,384.00000	3,423	31.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		1.00000	1	37.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,381.00000	5,420	37.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		1.00000	1	45.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,380.00000	7,419	45.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.55	Call		4,021.00000	3,981	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.55	Put		0.00000	0	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Call		3,022.00000	2,982	31.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Put		1.00000	1	31.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Call		1,051.00000	1,014	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Put		30.00000	32	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Call		1.00000	1	39.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Put		5,980.00000	6,020	39.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Call		1.00000	1	47.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Put		7,980.00000	8,019	47.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.72220	11.76310		18.14	11,745,644.40	1,002	3,900.00
€ / R On 15/03/2010 Currency Future	11.75	Call		526.00000	504	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		513.00000	532	18.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		506.00000	485	18.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		543.00000	563	18.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call		572.00000	549	18.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put		459.00000	477	18.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		646.00000	622	17.79	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put		383.00000	399	17.79	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 15/03/2010 Currency Future	11.35	Call			728.00000	702	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			315.00000	330	17.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call			757.00000	730	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put			294.00000	308	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			786.00000	760	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			273.00000	287	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			849.00000	821	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			235.00000	249	17.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			817.00000	790	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			254.00000	268	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			881.00000	853	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			218.00000	230	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			700.00000	674	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put			336.00000	352	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			672.00000	648	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			359.00000	375	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			620.00000	597	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			407.00000	424	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			596.00000	572	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			432.00000	450	17.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			549.00000	526	18.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			485.00000	504	18.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			487.00000	466	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			574.00000	594	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			469.00000	448	18.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			605.00000	626	18.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			451.00000	431	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			638.00000	659	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			434.00000	414	18.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			671.00000	692	18.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			402.00000	383	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			739.00000	761	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			276.00000	260	20.26	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,113.00000	1,138	20.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			948.00000	919	17.09	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			185.00000	197	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			418.00000	398	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			704.00000	726	18.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			549.00000	526	18.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			485.00000	504	18.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			387.00000	368	19.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			774.00000	796	19.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			372.00000	354	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			809.00000	832	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			358.00000	340	19.39	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	12.25	Put		845.00000	868	19.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,521.00000	3,481	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		8.00000	9	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,535.00000	2,496	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		22.00000	23	22.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,577.00000	1,541	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		64.00000	69	18.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		175.00000	162	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,662.00000	1,690	21.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		83.00000	77	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,570.00000	2,604	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		36.00000	34	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,523.00000	3,562	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		19.00000	18	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,506.00000	4,546	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,571.00000	3,530	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		8.00000	8	26.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,584.00000	2,545	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		21.00000	22	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,624.00000	1,587	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		61.00000	64	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		181.00000	168	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,618.00000	1,645	21.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		87.00000	80	23.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,524.00000	2,558	23.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		38.00000	36	24.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,475.00000	3,513	24.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		20.00000	19	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		4,457.00000	4,497	26.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,670.00000	3,629	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		7.00000	7	27.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,683.00000	2,643	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		20.00000	20	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,717.00000	1,679	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		54.00000	57	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		193.00000	180	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		1,530.00000	1,558	21.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		95.00000	87	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,431.00000	2,464	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		41.00000	38	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,378.00000	3,416	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		21.00000	20	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,357.00000	4,397	26.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,720.00000	3,679	27.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		6.00000	7	27.31	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	9.05	Call			2,732.00000	2,692	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			19.00000	20	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,763.00000	1,726	18.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			50.00000	53	18.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			914.00000	885	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			201.00000	213	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			200.00000	186	21.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,487.00000	1,514	21.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			99.00000	90	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,385.00000	2,418	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			43.00000	40	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,330.00000	3,368	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			21.00000	20	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,308.00000	4,348	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,620.00000	3,580	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			7.00000	8	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,634.00000	2,594	22.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			20.00000	21	22.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,670.00000	1,633	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			57.00000	61	18.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			187.00000	174	21.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,574.00000	1,601	21.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			91.00000	83	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,478.00000	2,511	23.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			39.00000	37	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,426.00000	3,465	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			20.00000	19	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,407.00000	4,447	26.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,869.00000	3,828	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			5.00000	6	27.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,880.00000	2,839	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			16.00000	17	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,905.00000	1,866	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			42.00000	44	19.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			1,019.00000	988	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			156.00000	166	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			222.00000	208	21.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,359.00000	1,386	21.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			112.00000	102	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,249.00000	2,280	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			48.00000	45	24.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,185.00000	3,223	24.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			23.00000	22	25.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,159.00000	4,199	25.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,968.00000	3,927	28.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.80	Put		5.00000	5	28.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,978.00000	2,938	24.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		15.00000	16	24.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		2,000.00000	1,961	19.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		37.00000	39	19.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,093.00000	1,061	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		130.00000	139	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		239.00000	224	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,276.00000	1,302	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		122.00000	111	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,158.00000	2,189	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		53.00000	49	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,090.00000	3,127	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		24.00000	23	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,061.00000	4,100	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,918.00000	3,878	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		5.00000	5	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,929.00000	2,889	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		16.00000	16	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,952.00000	1,914	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		39.00000	41	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,055.00000	1,024	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		142.00000	152	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		230.00000	216	20.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,317.00000	1,343	20.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		117.00000	106	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,203.00000	2,234	23.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call		51.00000	47	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,137.00000	3,175	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		23.00000	22	25.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,110.00000	4,150	25.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,769.00000	3,729	27.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		6.00000	6	27.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,781.00000	2,741	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		18.00000	19	23.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,810.00000	1,772	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		47.00000	50	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		207.00000	193	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		1,444.00000	1,471	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		103.00000	94	23.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,340.00000	2,372	23.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		45.00000	42	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,282.00000	3,319	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		21.00000	21	26.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,258.00000	4,298	26.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.95	Call		3,819.00000	3,778	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		6.00000	6	27.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,830.00000	2,790	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		17.00000	18	23.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,858.00000	1,819	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		45.00000	47	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		983.00000	953	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		170.00000	181	17.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		215.00000	200	21.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,401.00000	1,428	21.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		107.00000	98	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,294.00000	2,326	23.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		47.00000	43	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,233.00000	3,271	24.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		22.00000	21	25.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,209.00000	4,249	25.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		4,018.00000	3,977	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		5.00000	5	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		3,028.00000	2,987	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		14.00000	15	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		2,048.00000	2,009	19.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		35.00000	36	19.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,131.00000	1,099	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		118.00000	127	16.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		247.00000	232	20.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,234.00000	1,260	20.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		127.00000	116	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,114.00000	2,143	23.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		55.00000	51	24.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,042.00000	3,079	24.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		24.00000	23	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,011.00000	4,051	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		4,067.00000	4,026	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		4.00000	4	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		3,077.00000	3,036	24.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		14.00000	14	24.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		2,096.00000	2,057	20.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		33.00000	35	20.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,174.00000	1,141	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		111.00000	119	16.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		257.00000	241	20.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,193.00000	1,219	20.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		131.00000	119	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,068.00000	2,097	23.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		57.00000	53	24.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.70	Put		2,994.00000	3,031	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		25.00000	24	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		3,962.00000	4,002	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,266.00000	4,225	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		2.00000	3	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,274.00000	3,234	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		11.00000	11	25.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,291.00000	2,251	21.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		28.00000	29	21.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,350.00000	1,316	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		87.00000	93	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		297.00000	281	20.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,034.00000	1,058	20.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		148.00000	136	22.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		1,885.00000	1,914	22.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		68.00000	62	24.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		2,805.00000	2,840	24.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		30.00000	28	25.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		3,767.00000	3,806	25.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,415.00000	4,374	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		2.00000	2	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,422.00000	3,382	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		9.00000	10	26.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,437.00000	2,398	21.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		24.00000	26	21.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,486.00000	1,450	18.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		73.00000	78	18.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call		332.00000	315	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		919.00000	943	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		163.00000	151	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		1,750.00000	1,779	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		77.00000	70	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		2,664.00000	2,698	23.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		33.00000	32	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		3,620.00000	3,659	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		13.00000	12	29.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		5,600.00000	5,640	29.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		6.00000	5	32.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		7,593.00000	7,633	32.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		12.00000	11	29.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		5,749.00000	5,789	29.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		5.00000	5	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		7,742.00000	7,783	32.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		4,166.00000	4,126	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		3.00000	3	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 15/03/2010 Currency Future	8.60	Call		3,175.00000	3,135	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		12.00000	13	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		2,193.00000	2,154	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		30.00000	32	20.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		1,262.00000	1,228	17.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		98.00000	106	17.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		139.00000	128	22.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		1,976.00000	2,005	22.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		27.00000	26	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		3,864.00000	3,904	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		12.00000	11	29.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		5,849.00000	5,889	29.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		5.00000	5	32.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		7,842.00000	7,883	32.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		11.00000	11	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		5,948.00000	5,988	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		5.00000	5	32.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		7,942.00000	7,982	32.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,918.00000	3,878	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		5.00000	5	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		11.00000	10	30.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,098.00000	6,138	30.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		5.00000	4	32.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,092.00000	8,132	32.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		10.00000	10	30.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,197.00000	6,237	30.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		4.00000	4	32.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,191.00000	8,232	32.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		10.00000	9	30.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,346.00000	6,387	30.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		4.00000	3	32.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,341.00000	8,381	32.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		10.00000	9	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,297.00000	6,337	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		4.00000	4	32.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,291.00000	8,331	32.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		11.00000	10	30.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,048.00000	6,088	30.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		5.00000	4	32.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,042.00000	8,082	32.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,315.00000	4,274	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		2.00000	2	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,323.00000	3,283	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		10.00000	11	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,340.00000	2,300	21.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.45	Put		27.00000	28	21.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,395.00000	1,360	17.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		82.00000	88	17.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		153.00000	141	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		1,840.00000	1,869	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		31.00000	29	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		3,718.00000	3,757	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		12.00000	12	29.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,699.00000	5,739	29.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		6.00000	5	32.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,692.00000	7,733	32.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,365.00000	4,324	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		2.00000	2	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,373.00000	3,332	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		10.00000	10	25.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,389.00000	2,349	21.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		25.00000	27	21.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,440.00000	1,405	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		77.00000	83	17.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		158.00000	146	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		1,795.00000	1,824	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		32.00000	30	25.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,669.00000	3,708	25.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		13.00000	12	29.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		5,649.00000	5,690	29.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		6.00000	5	32.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		7,643.00000	7,683	32.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call		4,216.00000	4,175	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put		3.00000	3	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call		3,225.00000	3,184	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put		12.00000	12	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		2,242.00000	2,203	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		29.00000	30	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		1,306.00000	1,272	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		93.00000	99	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		144.00000	132	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		1,930.00000	1,960	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		28.00000	27	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		3,815.00000	3,855	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		12.00000	11	29.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		5,799.00000	5,839	29.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		5.00000	5	32.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		7,792.00000	7,833	32.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		11.00000	11	29.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		5,998.00000	6,038	29.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.75	Call		5.00000	5	32.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put		7,992.00000	8,032	32.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call		10.00000	9	30.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put		6,247.00000	6,287	30.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call		4.00000	4	32.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put		8,241.00000	8,282	32.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call		11.00000	10	30.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put		6,147.00000	6,188	30.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call		4.00000	4	32.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put		8,141.00000	8,182	32.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call		4,117.00000	4,076	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put		4.00000	4	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call		3,126.00000	3,086	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put		13.00000	13	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call		2,145.00000	2,106	20.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put		32.00000	33	20.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call		1,218.00000	1,184	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put		105.00000	112	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call		135.00000	123	22.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put		2,022.00000	2,051	22.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call		26.00000	25	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put		3,913.00000	3,953	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call		12.00000	11	29.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		5,899.00000	5,939	29.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call		5.00000	5	32.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		7,892.00000	7,933	32.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		4,514.00000	4,474	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		1.00000	1	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		13.00000	12	28.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		5,500.00000	5,540	28.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		6.00000	5	32.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		7,493.00000	7,533	32.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		4,465.00000	4,424	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		1.00000	2	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		3,472.00000	3,431	26.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		9.00000	9	26.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		2,486.00000	2,447	22.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		23.00000	24	22.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		1,532.00000	1,495	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		68.00000	73	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		169.00000	156	22.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		1,706.00000	1,734	22.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		35.00000	33	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		3,572.00000	3,611	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		13.00000	12	28.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.30	Put		5,550.00000	5,590	28.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		6.00000	5	32.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		7,543.00000	7,583	32.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,614.00000	4,573	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		1.00000	1	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		14.00000	13	28.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,400.00000	5,441	28.60	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		7,393.00000	7,434	32.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Call		4,564.00000	4,523	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Put		1.00000	1	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Call		13.00000	13	28.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Put		5,450.00000	5,490	28.71	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		7,443.00000	7,483	32.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Call		4,664.00000	4,623	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Put		1.00000	1	28.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Call		14.00000	13	28.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Put		5,351.00000	5,391	28.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Call		6.00000	6	31.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Put		7,343.00000	7,384	31.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.91190	11.95370		18.14	238,238.00	20	791.00
€ / R On 14/06/2010 Currency Future	11.95	Call		687.00000	665	18.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.95	Put		684.00000	703	18.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call		668.00000	647	18.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put		715.00000	735	18.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Call		730.00000	706	18.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Put		626.00000	644	18.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Call		752.00000	728	17.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Put		598.00000	616	17.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call		798.00000	774	17.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put		544.00000	562	17.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call		871.00000	847	17.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put		468.00000	485	17.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call		924.00000	899	17.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put		420.00000	437	17.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call		951.00000	926	17.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put		397.00000	414	17.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call		979.00000	954	17.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put		375.00000	392	17.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Call		1,008.00000	982	17.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Put		354.00000	370	17.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call		846.00000	822	17.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put		492.00000	510	17.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call		897.00000	873	17.55	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	11.50	Put			443.00000	461	17.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call			708.00000	685	18.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			655.00000	673	18.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			632.00000	611	18.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			778.00000	799	18.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call			4,459.00000	4,418	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put			6.00000	6	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call			3,475.00000	3,434	22.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put			21.00000	22	22.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call			2,493.00000	2,453	18.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put			40.00000	42	18.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call			1,577.00000	1,545	16.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put			124.00000	133	16.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call			303.00000	289	21.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put			1,849.00000	1,877	21.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call			123.00000	115	25.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put			3,670.00000	3,703	25.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call			47.00000	41	26.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put			5,593.00000	5,629	26.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call			17.00000	16	28.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put			7,563.00000	7,604	28.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call			4,509.00000	4,468	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put			5.00000	6	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call			3,524.00000	3,483	23.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put			20.00000	21	23.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call			2,542.00000	2,502	18.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put			39.00000	40	18.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call			1,619.00000	1,586	16.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put			115.00000	124	16.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call			310.00000	296	21.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put			1,807.00000	1,834	21.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call			126.00000	117	25.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put			3,622.00000	3,655	25.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call			48.00000	42	26.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put			5,545.00000	5,580	26.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call			17.00000	16	28.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put			7,514.00000	7,554	28.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call			4,410.00000	4,369	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put			6.00000	7	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call			3,425.00000	3,385	22.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put			22.00000	23	22.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call			2,444.00000	2,405	18.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put			41.00000	43	18.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call			1,537.00000	1,504	16.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put			133.00000	143	16.72	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	13.55	Call			296.00000	282	21.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put			1,892.00000	1,920	21.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call			121.00000	113	25.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put			3,717.00000	3,751	25.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call			46.00000	40	26.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put			5,642.00000	5,678	26.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call			17.00000	15	28.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put			7,613.00000	7,654	28.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call			4,558.00000	4,517	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put			5.00000	5	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call			3,573.00000	3,532	23.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put			19.00000	20	23.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call			2,591.00000	2,551	19.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put			37.00000	39	19.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call			1,661.00000	1,628	16.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put			107.00000	116	16.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call			318.00000	303	21.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put			1,764.00000	1,792	21.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call			128.00000	120	24.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put			3,575.00000	3,608	24.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call			49.00000	43	26.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put			5,496.00000	5,531	26.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call			18.00000	16	28.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put			7,464.00000	7,505	28.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call			4,608.00000	4,567	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put			4.00000	5	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call			3,622.00000	3,581	23.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put			19.00000	19	23.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call			2,640.00000	2,600	19.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put			36.00000	38	19.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call			1,703.00000	1,670	16.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put			99.00000	108	16.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call			326.00000	311	21.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put			1,722.00000	1,749	21.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call			131.00000	122	24.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put			3,527.00000	3,560	24.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call			51.00000	45	26.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put			5,447.00000	5,483	26.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call			18.00000	17	28.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put			7,415.00000	7,455	28.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call			4,262.00000	4,221	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put			9.00000	9	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call			3,278.00000	3,237	22.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put			24.00000	25	22.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call			2,298.00000	2,259	17.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	9.70	Put		44.00000	47	17.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call		1,417.00000	1,386	16.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put		163.00000	174	16.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call		276.00000	262	21.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put		2,022.00000	2,050	21.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call		114.00000	106	25.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put		3,860.00000	3,894	25.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call		43.00000	37	26.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put		5,789.00000	5,825	26.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call		15.00000	14	28.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put		7,762.00000	7,803	28.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call		4,361.00000	4,320	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put		7.00000	8	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call		3,376.00000	3,335	22.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put		22.00000	23	22.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call		2,396.00000	2,356	18.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put		42.00000	44	18.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call		1,496.00000	1,464	16.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put		142.00000	152	16.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call		289.00000	275	21.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put		1,935.00000	1,963	21.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call		118.00000	110	25.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put		3,765.00000	3,798	25.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call		45.00000	39	26.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put		5,691.00000	5,727	26.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call		16.00000	15	28.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put		7,663.00000	7,703	28.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Call		4,657.00000	4,616	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Put		4.00000	4	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Call		3,672.00000	3,631	23.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Put		18.00000	19	23.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Call		2,689.00000	2,649	19.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Put		35.00000	37	19.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Call		1,746.00000	1,712	16.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Put		92.00000	100	16.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Call		334.00000	319	21.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Put		1,680.00000	1,707	21.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Call		134.00000	125	24.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Put		3,480.00000	3,513	24.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Call		52.00000	46	26.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Put		5,398.00000	5,434	26.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Call		19.00000	17	28.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Put		7,365.00000	7,405	28.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Call		4,164.00000	4,123	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Put		10.00000	11	25.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	8.80	Call		3,180.00000	3,139	21.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Put		26.00000	27	21.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Call		2,201.00000	2,162	17.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Put		47.00000	50	17.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Call		1,340.00000	1,309	16.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Put		186.00000	197	16.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Call		264.00000	250	22.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Put		2,110.00000	2,138	22.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Call		110.00000	102	25.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Put		3,956.00000	3,990	25.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Call		41.00000	35	26.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Put		5,887.00000	5,923	26.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Call		15.00000	14	28.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Put		7,861.00000	7,902	28.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Call		4,115.00000	4,074	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Put		11.00000	13	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Call		3,131.00000	3,090	21.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Put		27.00000	28	21.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Call		2,152.00000	2,113	17.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Put		49.00000	51	17.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Call		1,302.00000	1,272	16.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Put		198.00000	210	16.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Call		258.00000	245	22.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Put		2,154.00000	2,183	22.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.85	Call		108.00000	100	25.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.85	Put		4,004.00000	4,038	25.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Call		40.00000	34	27.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Put		5,936.00000	5,972	27.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Call		14.00000	14	28.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Put		7,911.00000	7,952	28.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Call		4,017.00000	3,976	25.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Put		14.00000	14	25.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Call		3,033.00000	2,992	21.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Put		29.00000	30	21.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Call		2,055.00000	2,020	16.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Put		52.00000	58	16.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Call		1,228.00000	1,201	16.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Put		224.00000	239	16.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Call		246.00000	233	22.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Put		2,243.00000	2,271	22.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Call		104.00000	95	25.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Put		4,100.00000	4,134	25.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.95	Call		38.00000	33	27.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.95	Put		6,034.00000	6,071	27.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.95	Call		14.00000	13	28.50	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	19.95	Put		8,010.00000	8,051	28.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.90	Call		0.00000	4,026	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.90	Put		0.00000	14	25.24	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.90	Call		0.00000	3,041	21.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.90	Put		0.00000	29	21.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.90	Call		0.00000	2,065	16.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.90	Put		0.00000	53	16.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.90	Call		0.00000	1,235	16.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.90	Put		0.00000	223	16.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.90	Call		0.00000	239	22.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.90	Put		0.00000	2,227	22.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.90	Call		0.00000	98	25.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.90	Put		0.00000	4,086	25.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.90	Call		0.00000	33	27.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.90	Put		0.00000	6,021	27.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.90	Call		0.00000	13	28.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.90	Put		0.00000	8,001	28.50	0.00	0	0.00
€ / R On 13/12/2010 Currency Future			12.27650	12.32080		18.23	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Call		995.00000	975	18.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Put		874.00000	899	18.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Call		1,056.00000	1,037	17.92	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Put		785.00000	810	17.92	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Call		4,134.00000	4,107	20.98	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Put		13.00000	30	20.98	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Call		3,174.00000	3,128	17.57	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Put		53.00000	51	17.57	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Call		2,251.00000	2,223	16.56	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Put		130.00000	146	16.56	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Call		1,502.00000	1,471	16.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Put		381.00000	394	16.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Call		487.00000	475	21.53	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Put		2,367.00000	2,398	21.53	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Call		274.00000	264	24.47	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Put		4,153.00000	4,188	24.47	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Call		169.00000	164	27.01	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Put		6,049.00000	6,087	27.01	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Call		109.00000	106	29.04	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Put		7,989.00000	8,030	29.04	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Call		3,508.00000	3,470	18.83	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Put		38.00000	44	18.83	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Call		2,559.00000	2,529	16.87	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Put		88.00000	103	16.87	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Call		1,737.00000	1,714	16.59	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Put		266.00000	287	16.59	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.85	Call		1,146.00000	1,124	17.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 13/12/2010 Currency Future	11.85	Put		675.00000	698	17.60	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Call		777.00000	758	19.25	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Put		1,306.00000	1,332	19.25	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Call		401.00000	385	22.49	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Put		2,930.00000	2,959	22.49	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Call		233.00000	223	25.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Put		4,763.00000	4,796	25.31	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Call		148.00000	141	27.68	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Put		6,677.00000	6,714	27.68	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Call		96.00000	85	29.09	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Put		8,625.00000	8,659	29.09	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.95	Call		3,414.00000	3,372	18.47	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.95	Put		44.00000	46	18.47	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.95	Call		2,466.00000	2,440	16.78	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.95	Put		95.00000	114	16.78	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.95	Call		1,664.00000	1,642	16.61	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.95	Put		293.00000	316	16.61	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.95	Call		1,099.00000	1,080	17.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.95	Put		728.00000	753	17.76	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.95	Call		749.00000	730	19.42	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.95	Put		1,379.00000	1,404	19.42	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.95	Call		390.00000	374	22.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.95	Put		3,019.00000	3,047	22.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.95	Call		228.00000	217	25.43	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.95	Put		4,857.00000	4,891	25.43	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.95	Call		145.00000	138	27.78	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.95	Put		6,774.00000	6,811	27.78	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.95	Call		94.00000	82	29.09	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.95	Put		8,723.00000	8,756	29.09	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.25	Call		0.00000	4,059	20.98	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.25	Put		0.00000	33	20.98	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.25	Call		0.00000	3,079	17.39	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.25	Put		0.00000	53	17.39	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.25	Call		0.00000	2,180	16.52	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.25	Put		0.00000	153	16.52	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.25	Call		0.00000	1,438	16.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.25	Put		0.00000	412	16.65	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.25	Call		0.00000	956	18.23	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.25	Put		0.00000	930	18.23	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.25	Call		0.00000	467	21.61	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.25	Put		0.00000	2,441	21.61	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.25	Call		0.00000	261	24.55	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.25	Put		0.00000	4,234	24.55	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.25	Call		0.00000	162	27.07	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.25	Put		0.00000	6,135	27.07	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 13/12/2010 Currency Future	20.25	Call			0.00000	105	29.09	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.25	Put			0.00000	8,079	29.09	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.52200		249.10700		0.00	0.00	0	10.00
AL7T On 04/02/2010 Index Future			323.92000		322.07700		0.00	0.00	0	24.00
ALBI On 05/11/2009 Index Future			295.39400		293.75400		0.00	1,101,819,620.00	373	708.00
ALBI On 04/02/2010 Index Future			300.63400		299.04600		0.00	989,085,860.00	329	323.00
ALBI On 06/05/2010 Index Future			306.18500		304.48700		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			311.78500		310.05600		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			128.10300		127.73600		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			130.37500		130.03700		0.00	0.00	0	0.00
CRD1 On 06/05/2010 Index Future			132.77200		132.52500		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			297.09600		295.46400		7.05	0.00	0	691.00
GOVI On 04/02/2010 jGovi			302.36650		300.78650		5.37	0.00	0	0.00
GOVI On 06/05/2010 jGovi			307.92550		306.54200		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			360.78500		363.99600		0.00	0.00	0	3.00
ILBI On 04/02/2010 Index Future			367.31400		370.58400		0.00	44,077,680.00	12	421.00
J153 On 31/08/2010 jSwap			6.94829		7.05482		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
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

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
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			286.02500		284.34700		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			291.09900		289.46900		0.00	0.00	0	0.00
OTH1 On 06/05/2010 Index Future			296.45100		295.00700		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.43100		7.56200		0.76	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	0	0.78	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			851.00000	746	0.78	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.51300		7.62300		1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			243.00000	418	1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			21.00000	2	1.50	0.00	0	0.00
R155 On 04/02/2010 Bond Future			7.55700		7.66700		0.00	0.00	0	31.00
R155 On 04/02/2010 Bond Future	7.50	Call			1,052.00000	1,126	0.00	0.00	0	0.00
R155 On 04/02/2010 Bond Future	7.50	Put			1,305.00000	1,213	0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.41700		8.50800		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			5,360.00000	4,889	5.42	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.51000		8.60700		5.50	0.00	0	70.00
R157 On 04/02/2010 Bond Future	7.75	Call			202.00000	261	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,541.00000	4,119	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.58200		8.68500		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,443.00000	1,660	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,323.00000	2,051	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.62500		8.73500		5.25	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 05/08/2010 Bond Future	8.75	Call			2,358.00000	2,619	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,290.00000	2,052	5.34	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.00400		9.10500		11.25	0.00	0	11,147.00
R186 On 05/11/2009 Bond Future	9.00	Call			335.00000	654	11.25	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,324.00000	692	11.25	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			22.00000	56	11.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			3,421.00000	2,504	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			16,674.00000	15,723	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			13,845.00000	12,893	11.22	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.05800		9.16300		11.75	0.00	0	81.00
R186 On 04/02/2010 Bond Future	8.25	Call			343.00000	455	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			9,271.00000	8,407	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.10500		9.21200		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			3,007.00000	3,445	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,963.00000	4,420	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.13700		9.24700		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			4,787.00000	5,315	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,760.00000	4,291	12.22	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.47600		8.56700		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			4,485.00000	4,112	5.16	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.55900		8.65600		5.25	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			53.00000	72	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,704.00000	4,343	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.62700		8.73100		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,097.00000	1,263	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,965.00000	1,741	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.66800		8.77800		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,269.00000	2,498	5.26	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,482.00000	1,319	5.26	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.95600		9.04700		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			8,800.00000	8,309	7.94	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.04000		9.13500		7.75	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			181.00000	234	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			5,233.00000	4,787	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.10700		9.20700		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			1,664.00000	1,889	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,724.00000	2,439	7.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 05/08/2010 Bond Future			9.15400	9.25900		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call		2,688.00000	2,957	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put		2,732.00000	2,480	7.90	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.96500	9.05600		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		9,719.00000	9,184	8.66	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.03700	9.13200		9.00	0.00	0	10.00
R204 On 04/02/2010 Bond Future	8.20	Call		213.00000	273	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		5,750.00000	5,264	8.68	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.09900	9.19800		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		1,841.00000	2,088	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		2,957.00000	2,648	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.14400	9.24700		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call		3,017.00000	3,313	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put		3,001.00000	2,731	9.17	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.53700	8.62900		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		3,894.00000	3,584	5.41	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.63600	8.73500		5.50	0.00	0	2.00
R206 On 04/02/2010 Bond Future	7.50	Call		87.00000	111	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,124.00000	3,832	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.72700	8.83300		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call		1,347.00000	1,502	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put		1,597.00000	1,433	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.78700	8.90200		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call		1,761.00000	1,938	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put		1,485.00000	1,336	4.81	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.10500	9.19600		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		10,933.00000	10,388	9.64	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.17500	9.26900		10.00	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		178.00000	229	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		6,413.00000	5,912	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.23800	9.33600		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call		2,199.00000	2,475	9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put		2,694.00000	2,406	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.28500	9.38700		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call		3,427.00000	3,747	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put		2,795.00000	2,538	10.20	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.11500	9.20600		10.50	0.00	0	5,008.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
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			9,632.00000	9,070	10.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.18100		9.27500		10.50	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			364.00000	455	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			5,229.00000	4,750	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.23700		9.33400		10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			2,275.00000	2,559	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,777.00000	2,481	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.27700		9.37800		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			3,598.00000	3,930	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,888.00000	2,626	10.93	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.69300		8.76300		15.00	0.00	0	3,565.00
R209 On 05/11/2009 Bond Future	9.00	Call			1,962.00000	2,465	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			94.00000	31	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			11,417.00000	10,851	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			16,726.00000	16,159	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			14,009.00000	13,442	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			7,293.00000	7,860	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			8.72800		8.80000		14.75	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			8,878.00000	9,413	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			229.00000	185	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			71.00000	90	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,765.00000	11,205	14.60	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.75500		8.82900		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			2,047.00000	2,278	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			4,735.00000	4,375	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.77100		8.84600		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			3,715.00000	4,011	15.30	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			4,480.00000	4,179	15.30	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			293.38400		291.77600		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			298.58800		297.03200		0.00	0.00	0	0.00
TRT1 On 06/05/2010 Index Future			304.07800		302.71500		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			7.07230		7.11700		16.47	22,072,648.30	3,121	13,213.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			176.00000	153	16.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			159.00000	181	16.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			206.00000	174	16.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			139.00000	152	16.47	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	7.05	Call		206.00000	174	16.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		139.00000	152	16.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		238.00000	204	16.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		121.00000	132	16.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		272.00000	237	17.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		105.00000	114	17.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		307.00000	271	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		90.00000	99	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		345.00000	307	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		78.00000	85	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		345.00000	307	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		78.00000	85	17.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		384.00000	345	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		67.00000	73	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		425.00000	384	18.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		58.00000	62	18.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		466.00000	425	18.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		49.00000	53	18.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		466.00000	425	18.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		49.00000	53	18.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		509.00000	467	19.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		42.00000	45	19.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		509.00000	467	19.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		42.00000	45	19.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		384.00000	345	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		67.00000	73	18.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		643.00000	600	20.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		26.00000	27	20.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		689.00000	645	20.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		22.00000	23	20.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		598.00000	555	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		31.00000	32	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		689.00000	645	20.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		22.00000	23	20.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		736.00000	692	20.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		19.00000	20	20.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		553.00000	511	19.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		36.00000	38	19.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		598.00000	555	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		31.00000	32	19.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		307.00000	271	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		90.00000	99	17.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		736.00000	692	20.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		19.00000	20	20.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		783.00000	739	21.19	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 14/12/2009 Currency Future	6.35	Put		16.00000	16	21.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		831.00000	786	21.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		14.00000	14	21.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		831.00000	786	21.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		14.00000	14	21.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		878.00000	834	21.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		11.00000	12	21.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		137.00000	118	17.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		220.00000	246	17.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		106.00000	90	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		289.00000	318	18.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		272.00000	237	17.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		105.00000	114	17.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		155.00000	134	17.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		188.00000	212	17.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		155.00000	134	17.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		188.00000	212	17.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		120.00000	103	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		253.00000	281	17.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		6,267.00000	6,222	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,767.00000	4,722	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		3,267.00000	3,222	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,768.00000	1,723	28.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		1.00000	1	28.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		9.00000	7	24.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,242.00000	1,285	24.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		1.00000	1	33.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		2,734.00000	2,778	33.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	41.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,233.00000	4,278	41.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	46.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		5,733.00000	5,778	46.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,517.00000	6,472	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		5,017.00000	4,972	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,517.00000	3,472	24.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	24.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		2,018.00000	1,973	30.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		1.00000	0	30.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		15.00000	12	23.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		998.00000	1,040	23.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	32.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,484.00000	2,529	32.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	40.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		3,983.00000	4,028	40.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	45.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,483.00000	5,528	45.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,567.00000	6,522	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		5,067.00000	5,022	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,567.00000	3,522	24.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	24.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		2,067.00000	2,022	31.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		0.00000	0	31.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		17.00000	14	22.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		950.00000	992	22.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	32.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,434.00000	2,479	32.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	40.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		3,933.00000	3,978	40.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	45.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,433.00000	5,478	45.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		1,024.00000	979	22.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		7.00000	7	22.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		927.00000	882	22.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		10.00000	10	22.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		1,221.00000	1,176	24.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		4.00000	3	24.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		1,122.00000	1,077	23.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		5.00000	5	23.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		975.00000	930	22.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		8.00000	8	22.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		927.00000	882	22.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		10.00000	10	22.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		1,073.00000	1,028	23.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		6.00000	6	23.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		783.00000	739	21.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		16.00000	16	21.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		1,172.00000	1,126	24.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		5.00000	4	24.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,767.00000	3,722	24.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	24.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,767.00000	2,722	27.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	27.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		1.00000	0	36.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,234.00000	3,278	36.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	45.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,233.00000	5,278	45.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	48.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,233.00000	7,278	48.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,667.00000	4,622	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,667.00000	3,622	24.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	24.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,667.00000	2,622	27.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	0	27.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,668.00000	1,623	27.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		1.00000	1	27.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		8.00000	6	25.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,341.00000	1,384	25.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		1.00000	0	37.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,334.00000	3,378	37.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	45.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,333.00000	5,378	45.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	49.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,333.00000	7,378	49.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,617.00000	4,572	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,617.00000	3,572	24.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	24.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,617.00000	2,572	28.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	0	28.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,618.00000	1,573	27.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		1.00000	1	27.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		7.00000	6	25.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,390.00000	1,433	25.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		1.00000	0	37.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,384.00000	3,428	37.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	45.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,383.00000	5,428	45.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	49.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,383.00000	7,428	49.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,567.00000	4,522	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,567.00000	2,522	28.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		0.00000	0	28.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,569.00000	1,523	27.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		2.00000	1	27.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		6.00000	5	26.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,439.00000	1,483	26.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	10.55	Call			0.00000	0	37.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,433.00000	3,478	37.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	49.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,433.00000	7,478	49.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,517.00000	4,472	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,517.00000	2,472	28.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			0.00000	0	28.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,519.00000	1,474	26.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			2.00000	1	26.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			6.00000	5	26.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			1,489.00000	1,532	26.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			0.00000	0	37.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,483.00000	3,528	37.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	49.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,483.00000	7,528	49.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			4,467.00000	4,422	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			3,467.00000	3,422	24.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	24.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			2,467.00000	2,422	28.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			0.00000	0	28.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			1,469.00000	1,424	26.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			2.00000	1	26.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			5.00000	4	26.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			1,538.00000	1,582	26.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			0.00000	0	38.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			3,533.00000	3,578	38.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	46.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			5,533.00000	5,578	46.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	49.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			7,533.00000	7,578	49.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,717.00000	4,672	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,717.00000	3,672	24.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	24.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,717.00000	2,672	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			0.00000	0	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,718.00000	1,673	28.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			1.00000	1	28.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			8.00000	7	25.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,291.00000	1,334	25.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			1.00000	0	36.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,284.00000	3,328	36.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			0.00000	0	45.24	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	12.40	Put		5,283.00000	5,328	45.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	48.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,283.00000	7,328	48.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		4,417.00000	4,372	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		3,417.00000	3,372	24.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	24.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		2,417.00000	2,372	29.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		0.00000	0	29.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		1,419.00000	1,374	25.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		2.00000	2	25.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		5.00000	4	27.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		1,588.00000	1,632	27.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		0.00000	0	38.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		3,583.00000	3,628	38.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	46.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		5,583.00000	5,628	46.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	49.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		7,583.00000	7,628	49.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		4,367.00000	4,322	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		3,367.00000	3,322	24.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	24.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		2,367.00000	2,322	29.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		0.00000	0	29.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		1,370.00000	1,324	25.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		3.00000	2	25.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		5.00000	4	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		1,638.00000	1,681	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		0.00000	0	38.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		3,633.00000	3,678	38.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	46.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		5,633.00000	5,678	46.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	49.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		7,633.00000	7,678	49.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		4,217.00000	4,172	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		3,217.00000	3,172	25.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	25.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		2,217.00000	2,172	30.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		0.00000	0	30.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		4.00000	3	28.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		1,787.00000	1,831	28.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		0.00000	0	39.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		3,783.00000	3,828	39.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.90	Call			0.00000	0	47.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			5,783.00000	5,828	47.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	49.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			7,783.00000	7,828	49.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			4,317.00000	4,272	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			3,317.00000	3,272	25.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	25.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			2,317.00000	2,272	29.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			0.00000	0	29.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			1,320.00000	1,275	25.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put			3.00000	2	25.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call			4.00000	3	27.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put			1,687.00000	1,731	27.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call			0.00000	0	39.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put			3,683.00000	3,728	39.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call			0.00000	0	46.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put			5,683.00000	5,728	46.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call			0.00000	0	49.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put			7,683.00000	7,728	49.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call			4,267.00000	4,222	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put			0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call			2,267.00000	2,222	30.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put			0.00000	0	30.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call			1,271.00000	1,225	24.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put			4.00000	3	24.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call			4.00000	3	28.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put			1,737.00000	1,781	28.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call			0.00000	0	39.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put			3,733.00000	3,778	39.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call			0.00000	0	49.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put			7,733.00000	7,778	49.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Call			4,117.00000	4,072	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Put			0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Call			3,117.00000	3,072	25.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Put			0.00000	0	25.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Call			2,117.00000	2,072	30.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Put			0.00000	0	30.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Call			3.00000	2	29.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Put			1,886.00000	1,930	29.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Call			0.00000	0	40.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Put			3,883.00000	3,928	40.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Call			0.00000	0	47.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Put			5,883.00000	5,928	47.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Call			0.00000	0	49.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	15.00	Put		7,883.00000	7,928	49.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Call		4,067.00000	4,022	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Put		0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Call		3,067.00000	3,022	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Put		0.00000	0	25.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Call		3.00000	2	29.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Put		1,936.00000	1,980	29.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Call		0.00000	0	47.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Put		5,933.00000	5,978	47.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.05	Call		0.00000	0	49.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.05	Put		7,933.00000	7,978	49.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.10	Call		4,017.00000	3,972	23.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.10	Put		0.00000	0	23.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.10	Call		3,017.00000	2,972	25.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.10	Put		0.00000	0	25.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.10	Call		3.00000	2	29.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.10	Put		1,986.00000	2,030	29.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.10	Call		0.00000	0	47.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.10	Put		5,983.00000	6,028	47.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.10	Call		0.00000	0	49.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.10	Put		7,983.00000	8,028	49.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			7.12170	7.16580		16.69	0.00	0	8,210.00
ZAAD On 15/03/2010 Currency Future	7.15	Call		301.00000	279	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.15	Put		285.00000	308	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		327.00000	300	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		261.00000	278	16.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Call		353.00000	326	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Put		237.00000	254	16.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		381.00000	353	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		216.00000	231	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		411.00000	381	16.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		195.00000	209	16.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		442.00000	411	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		176.00000	189	16.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		474.00000	442	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		158.00000	170	16.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		507.00000	474	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		141.00000	153	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		542.00000	508	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		126.00000	136	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		578.00000	543	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		112.00000	121	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		578.00000	543	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		112.00000	121	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		507.00000	474	16.83	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	6.80	Put		141.00000	153	16.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		692.00000	655	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		76.00000	83	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		732.00000	695	16.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		66.00000	73	16.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		653.00000	617	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		87.00000	95	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		653.00000	617	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		87.00000	95	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		773.00000	735	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		58.00000	64	16.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		615.00000	579	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		99.00000	108	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		816.00000	777	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		50.00000	55	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		902.00000	863	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		37.00000	41	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		992.00000	951	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		26.00000	30	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		1,038.00000	997	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		22.00000	25	17.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		947.00000	907	17.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		31.00000	35	17.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		859.00000	819	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		43.00000	48	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		1,135.00000	1,091	17.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		19.00000	19	17.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		1,183.00000	1,139	17.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		17.00000	18	17.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		1,086.00000	1,043	17.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		20.00000	21	17.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		992.00000	951	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		26.00000	30	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		902.00000	863	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		37.00000	41	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,766.00000	4,722	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,766.00000	3,722	25.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		0.00000	0	25.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,767.00000	2,722	28.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		1.00000	1	28.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,772.00000	1,728	22.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		6.00000	6	22.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		61.00000	52	21.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,295.00000	1,330	21.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.40	Call			7.00000	6	27.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,242.00000	3,284	27.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			2.00000	1	32.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,236.00000	5,280	32.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			1.00000	0	36.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,235.00000	7,279	36.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,666.00000	4,622	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,666.00000	3,622	25.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			0.00000	0	25.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,667.00000	2,623	27.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			1.00000	1	27.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,673.00000	1,629	21.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			8.00000	7	21.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			55.00000	46	22.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,389.00000	1,425	22.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			7.00000	5	27.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,341.00000	3,384	27.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			1.00000	1	32.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,336.00000	5,379	32.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			1.00000	0	36.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,335.00000	7,379	36.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,616.00000	4,572	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,616.00000	3,572	26.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			0.00000	0	26.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,617.00000	2,573	27.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			2.00000	1	27.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,624.00000	1,580	21.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			8.00000	8	21.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			52.00000	44	22.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,436.00000	1,472	22.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			6.00000	5	27.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,391.00000	3,434	27.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			1.00000	1	32.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,386.00000	5,429	32.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call			1.00000	0	36.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put			7,385.00000	7,429	36.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call			4,566.00000	4,522	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put			0.00000	0	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call			3,566.00000	3,522	26.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put			0.00000	0	26.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call			2,568.00000	2,523	27.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put			2.00000	1	27.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call			1,575.00000	1,530	20.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.60	Put		9.00000	9	20.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		49.00000	41	22.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		1,484.00000	1,520	22.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		6.00000	5	28.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,440.00000	3,483	28.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		1.00000	1	32.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,436.00000	5,479	32.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		1.00000	0	37.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,435.00000	7,479	37.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,575.00000	1,530	20.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		9.00000	9	20.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		4,466.00000	4,422	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		3,466.00000	3,422	27.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		0.00000	0	27.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		2,468.00000	2,423	26.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		2.00000	2	26.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,476.00000	1,432	20.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		10.00000	10	20.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		45.00000	37	22.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		1,579.00000	1,615	22.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		6.00000	5	28.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		3,540.00000	3,583	28.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	32.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		5,535.00000	5,579	32.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		1.00000	0	37.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		7,535.00000	7,579	37.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,516.00000	4,472	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,516.00000	3,472	26.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		0.00000	0	26.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,518.00000	2,473	26.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		2.00000	1	26.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,525.00000	1,481	20.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		10.00000	10	20.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		47.00000	39	22.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,531.00000	1,567	22.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		6.00000	5	28.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,490.00000	3,533	28.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	32.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,486.00000	5,529	32.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		1.00000	0	37.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,485.00000	7,529	37.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,716.00000	4,672	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	22.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,716.00000	3,672	25.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	25.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,717.00000	2,673	27.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		1.00000	1	27.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,723.00000	1,678	21.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		7.00000	7	21.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		58.00000	49	21.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,342.00000	1,377	21.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		7.00000	6	27.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,291.00000	3,334	27.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		1.00000	1	32.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,286.00000	5,329	32.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	0	36.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,285.00000	7,329	36.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		4,416.00000	4,372	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		3,416.00000	3,372	27.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		0.00000	0	27.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		2,418.00000	2,373	26.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		2.00000	2	26.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,427.00000	1,383	19.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		11.00000	11	19.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		43.00000	35	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		1,627.00000	1,663	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		5.00000	4	28.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		3,590.00000	3,633	28.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	1	32.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		5,585.00000	5,629	32.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		1.00000	0	37.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		7,585.00000	7,629	37.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		4,316.00000	4,272	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		3,316.00000	3,272	28.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		0.00000	0	28.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		2,318.00000	2,274	25.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		3.00000	2	25.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		1,329.00000	1,285	18.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		13.00000	14	18.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		39.00000	32	23.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		1,723.00000	1,760	23.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		5.00000	4	28.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		3,689.00000	3,732	28.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		1.00000	1	33.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		5,685.00000	5,729	33.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		1.00000	0	37.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.85	Put			7,685.00000	7,729	37.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			4,216.00000	4,172	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			3,216.00000	3,172	28.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			0.00000	0	28.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			2,219.00000	2,174	25.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			3.00000	3	25.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			1,232.00000	1,188	18.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			16.00000	16	18.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			35.00000	29	23.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			1,820.00000	1,857	23.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			4.00000	4	28.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			3,789.00000	3,832	28.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			1.00000	1	33.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			5,785.00000	5,829	33.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			0.00000	0	37.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			7,785.00000	7,829	37.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			4,266.00000	4,222	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			3,266.00000	3,222	28.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			0.00000	0	28.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			2,269.00000	2,224	25.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			3.00000	2	25.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			1,280.00000	1,236	18.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			15.00000	15	18.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			37.00000	30	23.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			1,771.00000	1,808	23.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			5.00000	4	28.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			3,739.00000	3,782	28.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			1.00000	1	33.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			5,735.00000	5,779	33.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			1.00000	0	37.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			7,735.00000	7,779	37.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			4,366.00000	4,322	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			3,366.00000	3,322	27.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put			0.00000	0	27.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			2,368.00000	2,324	25.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put			2.00000	2	25.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call			1,378.00000	1,334	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put			12.00000	12	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call			41.00000	33	23.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put			1,675.00000	1,712	23.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call			5.00000	4	28.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put			3,639.00000	3,683	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
ZAAD On 15/03/2010 Currency Future	12.80	Call			1.00000	1	32.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put			5,635.00000	5,679	32.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call			1.00000	0	37.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put			7,635.00000	7,679	37.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Call			4,166.00000	4,122	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Put			0.00000	0	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Call			3,166.00000	3,122	29.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Put			0.00000	0	29.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Call			2,169.00000	2,125	24.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Put			3.00000	3	24.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Call			34.00000	27	23.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Put			1,868.00000	1,906	23.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Call			4.00000	4	28.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Put			3,838.00000	3,882	28.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Call			1.00000	1	33.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Put			5,835.00000	5,879	33.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Call			0.00000	0	37.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Put			7,835.00000	7,879	37.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Call			4,116.00000	4,072	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Put			0.00000	0	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Call			3,116.00000	3,072	29.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Put			1.00000	0	29.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Call			2,119.00000	2,075	24.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Put			4.00000	3	24.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Call			32.00000	26	24.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Put			1,917.00000	1,954	24.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Call			4.00000	3	29.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Put			3,888.00000	3,932	29.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Call			1.00000	1	33.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Put			5,885.00000	5,929	33.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Call			0.00000	0	38.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Put			7,885.00000	7,929	38.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Call			4,066.00000	4,022	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Put			0.00000	0	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Call			3,066.00000	3,022	29.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Put			1.00000	0	29.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.10	Call			2,070.00000	2,025	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.10	Put			4.00000	4	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.10	Call			31.00000	25	24.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.10	Put			1,965.00000	2,003	24.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.10	Call			4.00000	3	29.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.10	Put			3,938.00000	3,982	29.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Call			1.00000	1	33.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Put			5,935.00000	5,979	33.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Call			0.00000	0	38.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	15.10	Put			7,935.00000	7,979	38.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.15	Call			4,016.00000	3,972	23.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.15	Put			0.00000	0	23.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.15	Call			3,017.00000	2,972	29.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.15	Put			1.00000	0	29.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.15	Call			2,020.00000	1,976	23.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.15	Put			4.00000	4	23.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.15	Call			30.00000	23	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.15	Put			2,014.00000	2,052	24.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.15	Call			4.00000	3	29.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.15	Put			3,988.00000	4,031	29.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.15	Call			1.00000	1	33.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.15	Put			5,985.00000	6,029	33.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.15	Call			0.00000	0	38.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.15	Put			7,985.00000	8,029	38.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			7.16210		7.20620		16.93	0.00	0	1,250.00
ZAAD On 14/06/2010 Currency Future	7.20	Call			389.00000	367	17.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.20	Put			383.00000	405	17.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.15	Call			412.00000	387	16.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.15	Put			356.00000	375	16.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Call			436.00000	409	16.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Put			329.00000	347	16.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Call			487.00000	457	16.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Put			280.00000	295	16.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Call			514.00000	483	16.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Put			257.00000	271	16.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call			542.00000	510	16.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put			236.00000	248	16.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Call			571.00000	538	16.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Put			215.00000	226	16.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Call			602.00000	567	16.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put			196.00000	205	16.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call			633.00000	598	16.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put			177.00000	186	16.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call			735.00000	696	15.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put			129.00000	134	15.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call			771.00000	731	15.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put			115.00000	119	15.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call			700.00000	662	16.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put			144.00000	150	16.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call			808.00000	767	15.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put			102.00000	105	15.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call			666.00000	629	16.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put			160.00000	167	16.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call			4,706.00000	4,662	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	2.50	Put		0.00000	0	30.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,707.00000	3,662	29.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put		1.00000	0	29.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,710.00000	2,665	24.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		3.00000	3	24.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,722.00000	1,677	19.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		16.00000	15	19.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		120.00000	109	21.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,413.00000	1,447	21.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		18.00000	16	24.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,312.00000	3,354	24.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		4.00000	4	27.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,298.00000	5,342	27.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		2.00000	2	31.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put		7,296.00000	7,339	31.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call		4,656.00000	4,612	30.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put		0.00000	0	30.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call		3,657.00000	3,612	28.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put		1.00000	0	28.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call		2,660.00000	2,616	24.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put		4.00000	4	24.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,674.00000	1,628	18.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put		17.00000	16	18.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		115.00000	105	21.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		1,459.00000	1,493	21.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		17.00000	15	24.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,361.00000	3,403	24.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call		4.00000	4	28.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put		5,348.00000	5,392	28.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		2.00000	1	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put		7,346.00000	7,389	31.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,606.00000	4,562	30.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	30.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,607.00000	3,562	28.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		1.00000	0	28.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,610.00000	2,566	24.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		4.00000	4	24.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		1,625.00000	1,579	18.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		19.00000	17	18.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		111.00000	101	21.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		1,505.00000	1,539	21.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		16.00000	14	24.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		3,410.00000	3,452	24.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		4.00000	4	28.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,398.00000	5,442	28.16	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	14.60	Call			2.00000	1	31.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put			7,396.00000	7,439	31.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call			4,556.00000	4,512	30.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put			0.00000	0	30.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call			3,557.00000	3,513	28.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put			1.00000	0	28.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call			2,561.00000	2,516	24.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put			4.00000	4	24.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call			1,576.00000	1,531	18.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put			20.00000	19	18.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call			107.00000	97	22.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put			1,551.00000	1,585	22.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call			15.00000	14	24.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put			3,459.00000	3,502	24.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call			4.00000	4	28.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put			5,448.00000	5,491	28.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call			2.00000	1	31.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put			7,446.00000	7,489	31.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call			4,406.00000	4,362	30.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put			0.00000	0	30.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call			3,407.00000	3,363	28.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put			1.00000	1	28.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call			2,412.00000	2,368	23.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put			6.00000	5	23.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call			1,431.00000	1,385	17.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put			25.00000	23	17.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call			96.00000	87	22.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put			1,690.00000	1,725	22.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call			13.00000	12	24.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put			3,607.00000	3,650	24.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call			4.00000	3	28.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put			5,598.00000	5,641	28.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call			2.00000	1	31.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put			7,595.00000	7,639	31.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call			4,306.00000	4,262	30.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put			0.00000	0	30.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call			3,307.00000	3,263	27.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put			1.00000	1	27.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call			2,313.00000	2,268	22.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put			7.00000	6	22.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call			1,335.00000	1,288	16.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put			29.00000	26	16.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call			90.00000	81	22.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put			1,784.00000	1,819	22.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call			12.00000	10	25.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	10.90	Put		3,706.00000	3,748	25.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call		4.00000	3	28.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put		5,697.00000	5,741	28.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call		2.00000	1	31.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put		7,695.00000	7,739	31.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call		4,456.00000	4,412	30.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put		0.00000	0	30.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call		3,457.00000	3,413	28.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put		1.00000	1	28.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call		2,461.00000	2,417	23.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put		5.00000	5	23.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call		1,479.00000	1,433	17.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put		23.00000	21	17.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call		100.00000	90	22.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put		1,643.00000	1,678	22.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call		14.00000	12	24.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put		3,558.00000	3,600	24.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call		4.00000	3	28.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put		5,548.00000	5,591	28.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call		2.00000	1	31.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put		7,545.00000	7,589	31.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Call		4,356.00000	4,312	30.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Put		0.00000	0	30.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Call		3,357.00000	3,313	27.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Put		1.00000	1	27.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Call		2,362.00000	2,318	22.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Put		6.00000	6	22.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Call		1,383.00000	1,337	16.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Put		27.00000	24	16.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Call		93.00000	84	22.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Put		1,737.00000	1,772	22.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Call		12.00000	11	25.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Put		3,656.00000	3,699	25.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Call		4.00000	3	28.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Put		5,648.00000	5,691	28.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Call		2.00000	1	31.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Put		7,645.00000	7,689	31.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Call		4,256.00000	4,212	30.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Put		0.00000	0	30.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Call		3,257.00000	3,213	27.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Put		1.00000	1	27.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Call		2,263.00000	2,219	22.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Put		7.00000	7	22.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Call		1,287.00000	1,240	16.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Put		31.00000	28	16.32	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	8.95	Call		87.00000	78	23.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Put		1,831.00000	1,866	23.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Call		11.00000	10	25.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Put		3,755.00000	3,798	25.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Call		4.00000	3	28.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Put		5,747.00000	5,791	28.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Call		2.00000	1	31.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Put		7,745.00000	7,789	31.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Call		4,206.00000	4,162	30.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Put		0.00000	0	30.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Call		3,208.00000	3,163	27.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Put		1.00000	1	27.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Call		2,214.00000	2,169	22.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Put		8.00000	7	22.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Call		1,240.00000	1,192	16.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Put		33.00000	30	16.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Call		84.00000	76	23.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Put		1,878.00000	1,913	23.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Call		10.00000	9	25.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Put		3,804.00000	3,847	25.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Call		4.00000	3	28.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Put		5,797.00000	5,841	28.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Call		1.00000	1	31.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Put		7,795.00000	7,839	31.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Call		4,106.00000	4,062	30.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Put		0.00000	0	30.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Call		3,108.00000	3,064	27.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Put		2.00000	2	27.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Call		2,115.00000	2,071	21.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Put		9.00000	9	21.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Call		1,145.00000	1,097	15.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Put		39.00000	35	15.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Call		79.00000	71	23.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Put		1,973.00000	2,009	23.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Call		9.00000	8	25.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Put		3,903.00000	3,946	25.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Call		3.00000	3	29.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Put		5,897.00000	5,941	29.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Call		1.00000	1	32.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Put		7,895.00000	7,939	32.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Call		4,056.00000	4,012	30.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Put		0.00000	0	30.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Call		3,058.00000	3,014	26.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Put		2.00000	2	26.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Call		2,066.00000	2,021	21.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	5.15	Put		10.00000	9	21.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Call		1,098.00000	1,050	15.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Put		42.00000	38	15.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.15	Call		77.00000	68	23.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.15	Put		2,020.00000	2,056	23.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Call		9.00000	8	25.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Put		3,953.00000	3,996	25.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Call		3.00000	3	29.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Put		5,947.00000	5,991	29.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Call		1.00000	1	32.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Put		7,945.00000	7,989	32.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.20	Call		4,006.00000	3,962	30.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.20	Put		0.00000	0	30.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.20	Call		3,008.00000	2,964	26.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.20	Put		2.00000	2	26.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.20	Call		2,017.00000	1,972	20.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.20	Put		11.00000	10	20.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.20	Call		1,051.00000	1,006	15.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.20	Put		45.00000	44	15.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.20	Call		74.00000	65	23.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.20	Put		2,068.00000	2,103	23.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.20	Call		8.00000	8	25.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.20	Put		4,002.00000	4,046	25.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.20	Call		3.00000	3	29.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.20	Put		5,997.00000	6,041	29.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.20	Call		1.00000	1	32.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.20	Put		7,995.00000	8,039	32.12	0.00	0	0.00

Total for Derivatives:							2,518,334,705.70	46,764	1,040,791.00
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Grand Total:							2,518,334,705.70	46,764	1,040,791.00
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