



# Daily MTM Report

Daily summary for 27/10/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.45200	7.47900			0.00	0	0.00
R155 On 31/08/2011 Bond			7.61000	7.65500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.69000	8.70000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.26000	9.30500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.76000	8.77000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.21500	9.23000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.22500	9.24000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.82000	8.83000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.36500	9.41000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.35500	9.39500			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				8.87000	8.90500			0.00	0	0.00
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 14/12/2009 Currency Future			7.72790		7.62280		19.52	141,559,672.20	18,318	350,545.00
\$ / R On 14/12/2009 Currency Future	7.25	Call			447.00000	533	19.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put			74.00000	55	19.81	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			251.00000	317	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			178.00000	139	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			224.00000	287	19.59	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			201.00000	159	19.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			121.00000	157	20.58	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			399.00000	329	20.58	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			99.00000	128	21.11	6,400,000.00	50	2,610.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			476.00000	400	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			652.00000	749	19.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			29.00000	21	19.97	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			374.00000	455	19.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			102.00000	77	19.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			183.00000	232	19.52	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			261.00000	204	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			525.00000	616	19.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			52.00000	38	19.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call			279.00000	349	19.65	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put			156.00000	121	19.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			135.00000	173	20.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			362.00000	295	20.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			485.00000	574	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			62.00000	46	19.84	0.00	0	5,100.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			309.00000	383	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			136.00000	105	19.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			166.00000	211	19.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			293.00000	233	19.79	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			341.00000	418	19.71	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			118.00000	90	19.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			59.00000	77	22.43	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			686.00000	600	22.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			309.00000	383	19.68	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			136.00000	105	19.68	0.00	0	10.00

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	7.55	Call			251.00000	317	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			178.00000	139	19.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			203.00000	259	19.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			230.00000	181	19.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			166.00000	211	19.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			293.00000	233	19.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			149.00000	191	20.05	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			327.00000	263	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			48.00000	63	22.95	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			775.00000	686	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			89.00000	116	21.37	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			516.00000	438	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			183.00000	232	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			261.00000	204	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			10.00000	13	27.44	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,587.00000	1,486	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,577.00000	4,472	36.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	42.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,777.00000	5,672	42.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	45.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,977.00000	6,872	45.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			17.00000	22	25.85	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,294.00000	1,195	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			109.00000	142	20.84	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			437.00000	364	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			109.00000	142	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			437.00000	364	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			80.00000	105	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			557.00000	477	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			65.00000	86	22.16	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			642.00000	558	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			65.00000	86	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			642.00000	558	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	40.37	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,377.00000	5,272	40.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1.00000	1	31.87	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,928.00000	2,823	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	37.10	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,677.00000	4,572	37.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			3.00000	4	30.49	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,280.00000	2,176	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			89.00000	116	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			516.00000	438	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			20.00000	27	25.33	0.00	0	75.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,197.00000	1,099	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			24.00000	32	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,101.00000	1,004	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			72.00000	95	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			599.00000	517	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			53.00000	70	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			730.00000	642	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			43.00000	58	23.22	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			820.00000	730	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			35.00000	47	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			913.00000	819	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			32.00000	43	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			959.00000	865	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			39.00000	52	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			866.00000	774	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			53.00000	70	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			730.00000	642	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			39.00000	52	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			866.00000	774	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			48.00000	63	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			775.00000	686	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			6.00000	8	29.02	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,883.00000	1,781	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			32.00000	43	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			959.00000	865	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			29.00000	39	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,006.00000	911	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			29.00000	39	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,006.00000	911	24.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			22.00000	29	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,149.00000	1,052	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			26.00000	35	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,054.00000	958	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			15.00000	21	26.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,342.00000	1,243	26.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			17.00000	22	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,294.00000	1,195	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			18.00000	25	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,245.00000	1,147	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			24.00000	32	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,101.00000	1,004	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			14.00000	19	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,391.00000	1,291	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			11.00000	15	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,538.00000	1,437	27.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.30	Call			8.00000	11	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,686.00000	1,584	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			7.00000	10	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,784.00000	1,682	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			7.00000	9	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,834.00000	1,731	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			8.00000	11	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,686.00000	1,584	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			6.00000	8	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,933.00000	1,830	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			7.00000	9	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,834.00000	1,731	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			4.00000	5	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,181.00000	2,077	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			2.00000	3	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,529.00000	2,425	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			2.00000	3	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,379.00000	2,276	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			3.00000	5	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,230.00000	2,127	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			3.00000	5	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,230.00000	2,127	30.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			2.00000	3	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,429.00000	2,325	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1.00000	2	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,728.00000	2,624	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1.00000	1	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,828.00000	2,723	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1.00000	1	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,878.00000	2,773	31.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1.00000	1	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,978.00000	2,873	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			0.00000	1	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,178.00000	3,073	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,427.00000	3,323	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			0.00000	0	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,377.00000	3,273	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			0.00000	1	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,278.00000	3,173	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1.00000	2	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,678.00000	2,574	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1.00000	2	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,778.00000	2,674	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1.00000	1	32.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,028.00000	2,923	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			0.00000	1	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,128.00000	3,023	32.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			0.00000	1	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,178.00000	3,073	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1.00000	2	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,579.00000	2,474	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			2.00000	3	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,479.00000	2,375	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1.00000	1	31.87	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,928.00000	2,823	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1.00000	1	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			3,078.00000	2,973	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			2.00000	3	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,479.00000	2,375	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			0.00000	0	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,527.00000	3,422	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			0.00000	0	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,477.00000	3,372	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,677.00000	3,572	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			0.00000	0	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,577.00000	3,472	33.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	37.10	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,677.00000	4,572	37.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			0.00000	0	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,977.00000	3,872	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			0.00000	0	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,877.00000	3,772	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			0.00000	0	35.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,377.00000	4,272	35.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			0.00000	0	37.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,777.00000	4,672	37.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	39.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,177.00000	5,072	39.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			0.00000	0	41.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,577.00000	5,472	41.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,277.00000	4,172	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			0.00000	0	38.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			5,077.00000	4,972	38.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	40.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,477.00000	5,372	40.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			12.00000	16	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,489.00000	1,388	26.91	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 14/12/2009 Currency Future	9.70	Call		4.00000	6	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		2,082.00000	1,978	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,477.00000	4,372	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		0.00000	0	41.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,677.00000	5,572	41.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		5.00000	7	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		1,983.00000	1,879	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		1.00000	2	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,579.00000	2,474	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		0.00000	0	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		3,777.00000	3,672	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		0.00000	0	38.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		4,977.00000	4,872	38.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		20.00000	27	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		1,197.00000	1,099	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		0.00000	0	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		4,177.00000	4,072	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		0.00000	0	43.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		5,977.00000	5,872	43.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		0.00000	0	38.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		4,877.00000	4,772	38.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	40.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,477.00000	5,372	40.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call		0.00000	0	43.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put		6,077.00000	5,972	43.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		0.00000	0	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		4,077.00000	3,972	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		0.00000	0	39.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		5,277.00000	5,172	39.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		0.00000	0	42.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		5,877.00000	5,772	42.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	39.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,177.00000	5,072	39.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		8.00000	11	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		1,735.00000	1,633	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		3.00000	4	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		2,330.00000	2,226	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		0.00000	0	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		4,127.00000	4,022	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	37.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,727.00000	4,622	37.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		0.00000	0	40.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		5,327.00000	5,222	40.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		0.00000	0	42.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,927.00000	5,822	42.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		0.00000	0	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		4,177.00000	4,072	34.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		9.00000	12	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,636.00000	1,535	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		0.00000	0	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,427.00000	3,323	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		0.00000	0	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		4,027.00000	3,922	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	36.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,627.00000	4,522	36.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	39.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,227.00000	5,122	39.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		12.00000	16	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,489.00000	1,388	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,477.00000	4,372	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		4.00000	6	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,131.00000	2,028	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		0.00000	1	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,328.00000	3,223	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		0.00000	0	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,927.00000	3,822	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	36.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,527.00000	4,422	36.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	41.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,627.00000	5,522	41.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,677.00000	3,572	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		18.00000	25	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,245.00000	1,147	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		0.00000	0	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,627.00000	3,522	33.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,227.00000	4,122	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		10.00000	13	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,587.00000	1,486	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		0.00000	0	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,727.00000	3,622	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		0.00000	0	35.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,327.00000	4,222	35.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		0.00000	0	38.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		4,927.00000	4,822	38.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		0.00000	0	43.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		6,127.00000	6,022	43.76	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	11.90	Call			0.00000	0	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,277.00000	4,172	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	44.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,277.00000	6,172	44.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	43.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,177.00000	6,072	43.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,227.00000	4,122	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	37.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,827.00000	4,722	37.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	43.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,027.00000	5,922	43.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	44.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,377.00000	6,272	44.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,027.00000	3,922	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	39.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,227.00000	5,122	39.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	44.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,427.00000	6,322	44.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	42.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,827.00000	5,722	42.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	42.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,727.00000	5,622	42.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			26.00000	35	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,054.00000	958	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	38.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,027.00000	4,922	38.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	40.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,427.00000	5,322	40.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			485.00000	574	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			62.00000	46	19.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			15.00000	21	26.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,342.00000	1,243	26.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			0.00000	1	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,228.00000	3,123	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,927.00000	3,822	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	42.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,727.00000	5,622	42.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			410.00000	493	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			87.00000	65	19.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			742.00000	841	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			19.00000	14	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			183.00000	232	19.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.70	Put			261.00000	204	19.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			788.00000	889	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			15.00000	11	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			2.00000	3	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,529.00000	2,425	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			697.00000	795	20.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			24.00000	17	20.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			1.00000	2	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,629.00000	2,524	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	37.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,727.00000	4,622	37.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			697.00000	795	20.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			24.00000	17	20.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			835.00000	936	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			12.00000	8	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,073.00000	4,178	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,573.00000	2,678	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			0.00000	0	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,077.00000	1,181	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			4.00000	3	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	48.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			7,927.00000	7,822	48.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,323.00000	4,428	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,823.00000	2,928	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,325.00000	1,430	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			2.00000	2	23.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			149.00000	191	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			327.00000	263	20.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	47.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,677.00000	7,572	47.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	38.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,027.00000	4,922	38.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,623.00000	2,728	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	31.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,624.00000	1,729	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			1.00000	1	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,823.00000	1,928	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			0.00000	0	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	47.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,527.00000	7,422	47.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			2,873.00000	2,978	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	32.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.75	Call			1,873.00000	1,978	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			0.00000	0	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			882.00000	984	20.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			9.00000	7	20.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	47.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,627.00000	7,522	47.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,773.00000	2,878	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,773.00000	1,878	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			1.00000	1	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	47.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,727.00000	7,622	47.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,723.00000	2,828	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,723.00000	1,829	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			1.00000	1	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,777.00000	7,672	47.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,973.00000	3,078	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,973.00000	2,078	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			0.00000	0	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			978.00000	1,082	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			6.00000	4	20.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,023.00000	3,128	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,023.00000	2,128	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			0.00000	0	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,027.00000	1,132	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			4.00000	4	21.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	47.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,477.00000	7,372	47.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,173.00000	3,278	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,173.00000	2,278	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,176.00000	1,280	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			3.00000	3	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			3.00000	4	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,330.00000	2,226	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,327.00000	7,222	46.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,273.00000	3,378	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,273.00000	2,378	30.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.35	Put			0.00000	0	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,275.00000	1,380	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			2.00000	2	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	46.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,227.00000	7,122	46.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,323.00000	3,428	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,323.00000	2,428	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	46.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,177.00000	7,072	46.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,373.00000	3,478	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,373.00000	2,478	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,374.00000	1,479	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			2.00000	2	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	46.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,127.00000	7,022	46.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,223.00000	3,328	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,223.00000	2,328	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,225.00000	1,330	22.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			2.00000	2	22.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	46.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,277.00000	7,172	46.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,573.00000	3,678	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,574.00000	1,679	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			1.00000	1	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			609.00000	704	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			36.00000	26	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	45.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,927.00000	6,822	45.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,673.00000	3,778	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	27.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,673.00000	2,778	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,674.00000	1,779	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			1.00000	1	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,827.00000	3,722	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	45.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,827.00000	6,722	45.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	44.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,327.00000	6,222	44.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,327.00000	8,222	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,427.00000	4,322	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,427.00000	8,322	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,473.00000	3,578	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,473.00000	2,578	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,474.00000	1,579	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			1.00000	1	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	44.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,527.00000	6,422	44.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,527.00000	8,422	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	45.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,627.00000	6,522	45.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,627.00000	8,522	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,423.00000	3,528	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,423.00000	2,528	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,424.00000	1,529	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			1.00000	1	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	44.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,577.00000	6,472	44.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,577.00000	8,472	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	45.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,777.00000	6,672	45.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,777.00000	8,672	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,827.00000	8,722	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,123.00000	3,228	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,123.00000	2,228	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			0.00000	0	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,126.00000	1,231	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			3.00000	3	21.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	45.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,877.00000	6,772	45.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,877.00000	8,772	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	45.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,677.00000	6,572	45.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,677.00000	8,572	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,623.00000	3,728	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,377.00000	8,272	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,773.00000	3,878	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	44.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,227.00000	6,122	44.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,227.00000	8,122	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,523.00000	3,628	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,523.00000	2,628	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			0.00000	0	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,524.00000	1,629	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			1.00000	1	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			566.00000	660	19.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			43.00000	32	19.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	44.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,477.00000	6,372	44.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,477.00000	8,372	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,723.00000	3,828	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,277.00000	8,172	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	45.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,727.00000	6,622	45.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,727.00000	8,622	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			3,823.00000	3,928	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,823.00000	2,928	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,823.00000	1,928	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			0.00000	0	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			835.00000	936	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			12.00000	8	20.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,177.00000	8,072	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,873.00000	3,978	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,127.00000	8,022	48.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,973.00000	4,078	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			5.00000	7	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,032.00000	1,929	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	48.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,027.00000	7,922	48.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			4,023.00000	4,128	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			5.00000	7	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,983.00000	1,879	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	48.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			7,977.00000	7,872	48.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,923.00000	4,028	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,923.00000	3,028	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,923.00000	2,028	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			0.00000	0	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			930.00000	1,033	20.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			7.00000	5	20.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			4.00000	6	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,082.00000	1,978	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	48.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,077.00000	7,972	48.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,073.00000	4,178	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			3,073.00000	3,178	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			2,073.00000	2,178	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			0.00000	0	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,077.00000	1,181	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			4.00000	3	21.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			4,123.00000	4,228	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	48.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			7,877.00000	7,772	48.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,173.00000	4,278	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,173.00000	3,278	30.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,173.00000	2,278	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		0.00000	0	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,176.00000	1,280	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		3.00000	3	22.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	48.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,827.00000	7,722	48.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Call		4,223.00000	4,328	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Put		0.00000	0	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Call		4,273.00000	4,378	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Put		0.00000	0	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.86210	7.75480		19.67	888,417.30	113	30,967.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		728.00000	818	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		123.00000	106	19.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		393.00000	461	19.57	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		338.00000	299	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		369.00000	435	19.60	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		364.00000	323	19.60	0.00	0	100.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		175.00000	208	21.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		870.00000	796	21.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		882.00000	978	19.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		77.00000	66	19.06	0.00	0	500.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		499.00000	576	19.43	0.00	0	114.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		244.00000	214	19.43	0.00	0	200.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		418.00000	488	19.53	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		313.00000	276	19.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		215.00000	254	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		710.00000	642	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		765.00000	857	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		110.00000	95	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		444.00000	517	19.50	0.00	0	27.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		289.00000	254	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		204.00000	242	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		749.00000	680	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		842.00000	937	19.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		87.00000	75	19.09	0.00	0	4,005.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		471.00000	546	19.46	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		266.00000	234	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		964.00000	1,063	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		59.00000	51	18.99	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		471.00000	546	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		266.00000	234	19.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		266.00000	313	20.44	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		562.00000	501	20.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		529.00000	608	19.40	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.45	Put			224.00000	196	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call			692.00000	781	19.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put			137.00000	119	19.23	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			136.00000	163	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			1,082.00000	1,001	22.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call			350.00000	410	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put			395.00000	348	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			313.00000	366	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			459.00000	404	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call			331.00000	386	19.67	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put			426.00000	374	19.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			239.00000	282	20.82	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			634.00000	570	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			393.00000	461	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			338.00000	299	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			21.00000	26	30.84	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,316.00000	3,214	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			7.00000	12	33.76	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			4,552.00000	4,449	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call			166.00000	198	22.17	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put			911.00000	836	22.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call			90.00000	108	24.66	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put			1,486.00000	1,396	24.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			52.00000	63	27.35	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,147.00000	2,050	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			194.00000	230	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			789.00000	718	21.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			61.00000	72	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,956.00000	1,860	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			252.00000	297	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			598.00000	535	20.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			281.00000	330	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			526.00000	468	20.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			227.00000	268	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			672.00000	606	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			184.00000	218	21.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			829.00000	756	21.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			158.00000	188	22.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			953.00000	876	22.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			143.00000	171	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			1,038.00000	959	22.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			150.00000	179	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			996.00000	917	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			130.00000	155	23.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,125.00000	1,043	23.13	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 15/03/2010 Currency Future	8.90	Call			113.00000	135	23.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,258.00000	1,173	23.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			99.00000	118	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,394.00000	1,306	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			108.00000	129	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,303.00000	1,217	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			118.00000	141	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,214.00000	1,129	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			80.00000	95	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,625.00000	1,533	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			73.00000	88	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,719.00000	1,626	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			65.00000	78	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,861.00000	1,766	26.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			71.00000	84	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,766.00000	1,672	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			61.00000	72	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,956.00000	1,860	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			15.00000	20	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,761.00000	3,658	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			63.00000	75	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,908.00000	1,813	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			49.00000	60	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,195.00000	2,098	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			44.00000	53	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,339.00000	2,241	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			36.00000	44	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,581.00000	2,482	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			42.00000	51	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,387.00000	2,289	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			47.00000	58	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,243.00000	2,145	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			47.00000	58	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,243.00000	2,145	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			40.00000	49	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,435.00000	2,337	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			40.00000	49	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,435.00000	2,337	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			30.00000	38	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,776.00000	2,676	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			29.00000	36	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,824.00000	2,724	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			32.00000	39	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,727.00000	2,627	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			28.00000	35	29.53	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 15/03/2010 Currency Future	10.60	Put		2,873.00000	2,773	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		25.00000	32	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		3,020.00000	2,920	29.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		21.00000	27	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,266.00000	3,165	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		18.00000	23	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,513.00000	3,411	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		19.00000	24	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,464.00000	3,362	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		20.00000	25	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,365.00000	3,263	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		19.00000	24	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,414.00000	3,312	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		24.00000	30	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,119.00000	3,017	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		24.00000	31	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,070.00000	2,968	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		22.00000	28	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,217.00000	3,116	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		21.00000	26	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,316.00000	3,214	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		23.00000	29	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,168.00000	3,067	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		26.00000	33	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,971.00000	2,871	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		28.00000	35	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,873.00000	2,773	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		24.00000	31	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,070.00000	2,968	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		17.00000	22	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,563.00000	3,460	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		16.00000	21	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,701.00000	3,598	31.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		17.00000	22	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,612.00000	3,510	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		17.00000	22	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,612.00000	3,510	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		16.00000	21	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,662.00000	3,559	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		14.00000	18	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,909.00000	3,806	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		16.00000	20	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,711.00000	3,608	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		13.00000	17	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		4,009.00000	3,905	32.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.55	Call			15.00000	19	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,810.00000	3,707	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			15.00000	19	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,860.00000	3,757	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			56.00000	67	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			2,052.00000	1,955	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			44.00000	53	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,339.00000	2,241	27.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			37.00000	45	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,532.00000	2,433	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			34.00000	42	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,629.00000	2,530	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			5.00000	10	34.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,800.00000	4,697	34.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			68.00000	81	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,813.00000	1,719	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			15.00000	19	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,860.00000	3,757	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			1.00000	4	35.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,946.00000	5,842	35.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			76.00000	91	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,672.00000	1,579	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			24.00000	30	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,119.00000	3,017	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			1.00000	5	35.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,796.00000	5,693	35.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			83.00000	99	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,578.00000	1,487	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			1.00000	5	35.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,696.00000	5,593	35.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			87.00000	103	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,532.00000	1,441	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			20.00000	25	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,365.00000	3,263	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			1.00000	5	35.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,647.00000	5,543	35.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			94.00000	113	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,440.00000	1,351	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			2.00000	6	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,547.00000	5,443	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			12.00000	17	33.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,107.00000	4,004	33.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			1.00000	3	35.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,196.00000	6,091	35.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			58.00000	70	26.77	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	9.70	Put			2,004.00000	1,908	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			14.00000	18	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,959.00000	3,856	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			13.00000	17	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,058.00000	3,955	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			1.00000	4	35.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,146.00000	6,041	35.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			12.00000	17	33.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,107.00000	4,004	33.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			10.00000	15	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,206.00000	4,103	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			9.00000	14	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,304.00000	4,202	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			1.00000	3	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,396.00000	6,290	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			54.00000	65	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,099.00000	2,003	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			17.00000	22	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,563.00000	3,460	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			13.00000	17	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,058.00000	3,955	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			11.00000	16	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			4,156.00000	4,054	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			1.00000	3	35.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			6,246.00000	6,141	35.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			1.00000	4	35.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			6,046.00000	5,942	35.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			80.00000	95	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,625.00000	1,533	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			1.00000	5	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,746.00000	5,643	35.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			124.00000	148	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			1,169.00000	1,086	23.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			2.00000	6	34.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,447.00000	5,344	34.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			108.00000	129	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,303.00000	1,217	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			27.00000	34	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,922.00000	2,822	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			19.00000	24	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,414.00000	3,312	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			1.00000	5	35.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,597.00000	5,493	35.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			23.00000	29	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,168.00000	3,067	30.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.40	Call			16.00000	21	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,662.00000	3,559	31.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			1.00000	4	35.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,846.00000	5,742	35.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			29.00000	36	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,824.00000	2,724	29.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			27.00000	34	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,922.00000	2,822	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			2.00000	6	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,497.00000	5,394	35.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			103.00000	123	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,348.00000	1,261	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			1.00000	4	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,896.00000	5,792	35.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			2.00000	6	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,397.00000	5,294	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			33.00000	41	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,678.00000	2,578	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			2.00000	7	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,248.00000	5,145	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			34.00000	42	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,629.00000	2,530	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			3.00000	7	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,198.00000	5,095	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			3.00000	8	34.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,098.00000	4,996	34.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			38.00000	47	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,484.00000	2,385	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			36.00000	44	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,581.00000	2,482	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			3.00000	7	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,148.00000	5,045	34.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			45.00000	55	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,291.00000	2,193	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			5.00000	10	34.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,750.00000	4,648	34.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			54.00000	65	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,099.00000	2,003	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			6.00000	11	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,651.00000	4,549	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			297.00000	348	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			492.00000	436	20.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			6.00000	11	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,601.00000	4,499	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			42.00000	51	28.08	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	10.10	Put		2,387.00000	2,289	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		38.00000	47	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,484.00000	2,385	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		4.00000	9	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,949.00000	4,846	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		52.00000	63	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,147.00000	2,050	27.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		5.00000	10	33.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,701.00000	4,598	33.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		58.00000	70	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		2,004.00000	1,908	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		71.00000	84	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,766.00000	1,672	25.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		6.00000	11	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,601.00000	4,499	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		76.00000	91	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,672.00000	1,579	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		7.00000	12	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,502.00000	4,400	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,105.00000	4,212	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,606.00000	2,713	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		2.00000	1	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,142.00000	1,245	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		37.00000	33	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		4.00000	9	34.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,899.00000	4,797	34.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		0.00000	0	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,895.00000	7,788	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,355.00000	4,462	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,856.00000	2,963	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		1.00000	1	27.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,377.00000	1,481	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		22.00000	19	20.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		0.00000	0	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,646.00000	7,538	34.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		624.00000	708	19.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		169.00000	146	19.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		94.00000	113	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,440.00000	1,351	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		87.00000	103	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,532.00000	1,441	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		63.00000	75	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,908.00000	1,813	26.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.00	Call			10.00000	15	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			4,255.00000	4,153	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			2,656.00000	2,763	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			1.00000	1	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			1,666.00000	1,771	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			11.00000	9	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			9.00000	14	33.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,354.00000	4,251	33.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			2.00000	6	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,347.00000	5,244	34.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,806.00000	2,913	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			1.00000	1	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,813.00000	1,918	21.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			8.00000	6	21.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,862.00000	1,967	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			7.00000	5	21.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			923.00000	1,020	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			68.00000	58	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,906.00000	3,013	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			1.00000	1	27.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,911.00000	2,017	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			6.00000	5	21.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,706.00000	2,813	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			1.00000	1	26.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,715.00000	1,820	21.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			10.00000	8	21.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			803.00000	896	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			98.00000	84	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,006.00000	3,113	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,010.00000	2,116	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			5.00000	4	22.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,050.00000	1,153	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			45.00000	41	19.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,055.00000	3,163	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,059.00000	2,166	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			5.00000	4	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,096.00000	1,199	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			41.00000	37	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			7.00000	12	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,453.00000	4,350	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,205.00000	3,312	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			0.00000	0	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,208.00000	2,315	23.63	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.55	Put		3.00000	3	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,235.00000	1,339	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		30.00000	26	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		2.00000	7	34.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		5,297.00000	5,194	34.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,255.00000	3,362	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		0.00000	0	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,258.00000	2,365	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		3.00000	2	23.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,282.00000	1,386	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		27.00000	24	20.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,355.00000	3,462	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		0.00000	0	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,357.00000	2,464	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		3.00000	2	24.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		559.00000	640	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		204.00000	178	19.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,305.00000	3,412	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		0.00000	0	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,308.00000	2,414	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		3.00000	2	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,329.00000	1,433	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		24.00000	21	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		529.00000	608	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		224.00000	196	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,155.00000	3,263	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	0	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,159.00000	2,265	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		4.00000	3	23.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,188.00000	1,292	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		33.00000	30	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,405.00000	3,512	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		0.00000	0	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,407.00000	2,514	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		2.00000	2	24.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,424.00000	1,529	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		20.00000	17	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		591.00000	674	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		186.00000	162	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,555.00000	3,662	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		0.00000	0	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,557.00000	2,663	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		2.00000	1	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,569.00000	1,674	20.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		14.00000	12	20.92	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	4.10	Call			3,655.00000	3,762	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			4.00000	9	34.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,850.00000	4,747	34.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			1.00000	3	35.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,346.00000	6,241	35.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			0.00000	0	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,345.00000	8,238	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			1.00000	2	35.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,446.00000	6,340	35.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	0	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,445.00000	8,338	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,455.00000	3,562	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,457.00000	2,564	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			2.00000	2	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,472.00000	1,577	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			18.00000	15	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			1.00000	2	35.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,546.00000	6,440	35.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,545.00000	8,438	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			1.00000	2	35.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,646.00000	6,540	35.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,645.00000	8,538	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			1.00000	2	35.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,596.00000	6,490	35.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,595.00000	8,488	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			0.00000	2	35.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,796.00000	6,689	35.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,795.00000	8,688	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			0.00000	1	35.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,846.00000	6,739	35.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,845.00000	8,738	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,105.00000	3,213	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	0	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,109.00000	2,215	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			4.00000	3	23.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			0.00000	1	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,896.00000	6,789	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	33.82	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	16.65	Put			8,895.00000	8,788	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			1.00000	2	35.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,696.00000	6,590	35.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,695.00000	8,588	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,605.00000	3,712	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			0.00000	0	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,617.00000	1,722	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			13.00000	10	21.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			8.00000	13	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,403.00000	4,301	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			0.00000	0	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,395.00000	8,288	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			3,705.00000	3,812	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	0	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			1.00000	3	35.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			6,296.00000	6,191	35.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			0.00000	0	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			8,295.00000	8,188	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			3,755.00000	3,862	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			2,756.00000	2,863	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			1.00000	1	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			1,764.00000	1,869	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			9.00000	7	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			0.00000	0	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			8,245.00000	8,138	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,505.00000	3,612	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			0.00000	0	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			2,507.00000	2,614	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			2.00000	2	25.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			1,521.00000	1,625	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			16.00000	13	20.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			657.00000	744	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			153.00000	132	19.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			1.00000	2	35.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			6,496.00000	6,390	35.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			0.00000	0	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			8,495.00000	8,388	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call			0.00000	2	35.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put			6,746.00000	6,640	35.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call			0.00000	0	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put			8,745.00000	8,638	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call			3,855.00000	3,962	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	33.29	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	15.90	Call			0.00000	0	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			8,145.00000	8,038	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			3,905.00000	4,012	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			1.00000	4	35.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			6,096.00000	5,992	35.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			0.00000	0	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			8,095.00000	7,988	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call			3,955.00000	4,062	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			2,956.00000	3,063	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			1.00000	1	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			1,960.00000	2,066	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			6.00000	4	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			1,007.00000	1,108	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			52.00000	46	19.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			0.00000	0	33.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			8,045.00000	7,938	33.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call			4,055.00000	4,162	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put			0.00000	0	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,055.00000	3,163	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,059.00000	2,166	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			5.00000	4	22.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,096.00000	1,199	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			41.00000	37	19.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call			0.00000	0	33.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put			7,945.00000	7,838	33.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call			4,205.00000	4,312	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put			0.00000	0	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,205.00000	3,312	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			0.00000	0	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,208.00000	2,315	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			3.00000	3	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,235.00000	1,339	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			30.00000	26	19.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call			0.00000	0	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put			7,795.00000	7,688	34.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call			4,155.00000	4,262	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put			0.00000	0	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call			0.00000	0	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put			7,845.00000	7,738	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Call			4,255.00000	4,362	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Put			0.00000	0	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Call			0.00000	0	34.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	15.50	Put		7,745.00000	7,638	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Call		4,305.00000	4,412	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Put		0.00000	0	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,305.00000	3,412	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		0.00000	0	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,308.00000	2,414	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		3.00000	2	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,329.00000	1,433	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		24.00000	21	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Call		0.00000	0	34.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Put		7,695.00000	7,588	34.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Call		0.00000	4,112	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Put		0.00000	0	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Call		0.00000	4	35.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Put		0.00000	5,892	35.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Call		0.00000	0	33.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Put		0.00000	7,888	33.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.99690	7.88660		19.72	479,814.00	60	17,170.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		900.00000	990	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		164.00000	144	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		522.00000	591	19.45	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		436.00000	394	19.45	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		477.00000	542	19.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		491.00000	446	19.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		258.00000	294	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		1,072.00000	997	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,047.00000	1,145	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		111.00000	98	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		622.00000	698	19.18	0.00	0	390.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		336.00000	301	19.18	0.00	0	130.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		299.00000	340	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		912.00000	843	21.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		936.00000	1,027	18.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		149.00000	130	18.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		546.00000	616	19.38	0.00	0	233.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		409.00000	369	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		570.00000	642	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		384.00000	346	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		570.00000	642	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		384.00000	346	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		596.00000	670	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		359.00000	323	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		866.00000	954	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		179.00000	157	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		441.00000	497	19.72	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	8.00	Put			554.00000	501	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			196.00000	223	23.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,409.00000	1,326	23.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			522.00000	591	19.45	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			436.00000	394	19.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			459.00000	520	19.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			522.00000	473	19.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			423.00000	478	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			587.00000	532	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			499.00000	566	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			463.00000	419	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			362.00000	410	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			725.00000	663	20.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			348.00000	395	20.67	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			761.00000	698	20.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			459.00000	520	19.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			522.00000	473	19.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			40.00000	47	31.41	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,304.00000	4,200	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			23.00000	29	33.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,537.00000	5,432	33.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			2.00000	5	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,615.00000	9,508	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			162.00000	185	24.15	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,675.00000	1,588	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			115.00000	131	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,228.00000	2,134	26.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			322.00000	366	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			836.00000	769	20.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			391.00000	443	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			655.00000	596	20.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			376.00000	426	20.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			690.00000	629	20.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			335.00000	380	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			798.00000	733	20.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			278.00000	316	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			991.00000	919	21.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			310.00000	353	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			874.00000	806	21.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			288.00000	328	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			951.00000	881	21.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			268.00000	305	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,031.00000	958	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			183.00000	209	23.52	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,497.00000	1,412	23.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.80	Call			240.00000	274	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,154.00000	1,077	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			249.00000	284	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,112.00000	1,037	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			232.00000	264	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,195.00000	1,118	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			209.00000	239	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,323.00000	1,242	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			224.00000	256	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,238.00000	1,159	22.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			202.00000	231	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,366.00000	1,284	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			190.00000	216	23.36	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,453.00000	1,369	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			217.00000	247	22.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,280.00000	1,200	22.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			152.00000	174	24.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,766.00000	1,677	24.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			140.00000	159	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,903.00000	1,812	24.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			148.00000	169	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,811.00000	1,722	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			132.00000	150	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,995.00000	1,903	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			144.00000	164	24.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,857.00000	1,767	24.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			46.00000	52	30.87	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,059.00000	3,956	30.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			136.00000	155	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			1,949.00000	1,858	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			105.00000	120	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,368.00000	2,273	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			91.00000	104	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,604.00000	2,508	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			102.00000	117	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,415.00000	2,320	26.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			111.00000	127	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,275.00000	2,181	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			162.00000	185	24.15	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,675.00000	1,588	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			128.00000	146	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,042.00000	1,949	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			122.00000	138	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,135.00000	2,041	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			108.00000	124	26.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,321.00000	2,227	26.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		96.00000	110	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,510.00000	2,413	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		36.00000	42	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,549.00000	4,445	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		125.00000	142	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,088.00000	1,995	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		118.00000	135	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,182.00000	2,088	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		99.00000	114	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,462.00000	2,367	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		94.00000	107	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,557.00000	2,460	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		35.00000	41	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,598.00000	4,494	31.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		122.00000	138	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,135.00000	2,041	25.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		96.00000	110	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,510.00000	2,413	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		86.00000	99	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,700.00000	2,602	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		33.00000	39	32.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,746.00000	4,642	32.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		111.00000	127	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,275.00000	2,181	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		94.00000	107	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,557.00000	2,460	26.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		89.00000	102	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,652.00000	2,555	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		84.00000	96	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,747.00000	2,649	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		80.00000	91	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,843.00000	2,745	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		31.00000	36	32.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,894.00000	4,790	32.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		125.00000	142	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,088.00000	1,995	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		33.00000	40	32.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,697.00000	4,593	32.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		157.00000	179	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,720.00000	1,632	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		118.00000	135	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,182.00000	2,088	25.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		128.00000	146	25.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,042.00000	1,949	25.42	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	12.20	Call			39.00000	46	31.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,353.00000	4,249	31.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			167.00000	190	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,630.00000	1,543	23.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			157.00000	179	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,720.00000	1,632	24.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			38.00000	45	31.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,402.00000	4,298	31.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			172.00000	196	23.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,586.00000	1,499	23.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,137.00000	4,247	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	0	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,642.00000	2,751	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			5.00000	4	23.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,212.00000	1,317	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			76.00000	70	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			60.00000	68	29.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,423.00000	3,322	29.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			16.00000	21	35.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,379.00000	6,274	35.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			6.00000	13	37.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,870.00000	7,766	37.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,387.00000	4,497	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			2,890.00000	3,000	24.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			4.00000	3	24.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,433.00000	1,541	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			47.00000	44	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			67.00000	77	28.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			3,180.00000	3,080	28.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			34.00000	40	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,648.00000	4,544	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			18.00000	23	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			6,132.00000	6,026	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			7.00000	14	37.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,621.00000	7,517	37.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			767.00000	851	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			231.00000	205	18.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			178.00000	203	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,541.00000	1,456	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			148.00000	169	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,811.00000	1,722	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			47.00000	53	30.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			4,010.00000	3,907	30.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,692.00000	2,801	23.35	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	5.20	Put		5.00000	4	23.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		1,711.00000	1,821	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		24.00000	24	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		61.00000	70	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,374.00000	3,273	29.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		25.00000	31	33.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,339.00000	5,234	33.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		1,902.00000	2,013	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		15.00000	16	20.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,009.00000	1,104	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		123.00000	107	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		43.00000	51	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		4,157.00000	4,054	31.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		28.00000	33	33.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		5,141.00000	5,036	33.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		57.00000	66	29.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,520.00000	3,419	29.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		37.00000	43	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,500.00000	4,396	31.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		24.00000	29	33.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,487.00000	5,382	33.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		2,940.00000	3,050	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		4.00000	3	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		1,950.00000	2,061	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		13.00000	15	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		55.00000	63	29.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,618.00000	3,516	29.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		23.00000	28	33.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,586.00000	5,481	33.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,791.00000	2,900	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		4.00000	3	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,806.00000	1,917	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		19.00000	20	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		407.00000	460	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		620.00000	563	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		82.00000	94	27.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,795.00000	2,697	27.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		51.00000	59	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,765.00000	3,662	30.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		22.00000	27	34.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,735.00000	5,630	34.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,741.00000	2,851	23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		5.00000	4	23.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,758.00000	1,869	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		22.00000	22	19.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.65	Call			50.00000	58	30.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,814.00000	3,711	30.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			32.00000	38	32.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,795.00000	4,691	32.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			21.00000	26	34.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,785.00000	5,679	34.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			78.00000	89	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,891.00000	2,792	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			49.00000	57	30.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,863.00000	3,760	30.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			31.00000	37	32.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,845.00000	4,740	32.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			21.00000	26	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,834.00000	5,729	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			53.00000	61	29.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,667.00000	3,565	29.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			23.00000	28	33.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,636.00000	5,531	33.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			2,990.00000	3,099	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			3.00000	2	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			1,998.00000	2,110	20.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			12.00000	13	20.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,086.00000	1,187	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			99.00000	90	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			91.00000	104	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,604.00000	2,508	27.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			56.00000	64	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,569.00000	3,467	29.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,040.00000	3,149	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			3.00000	2	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,048.00000	2,159	20.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			11.00000	12	20.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,128.00000	1,230	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			91.00000	83	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,090.00000	3,199	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			3.00000	2	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,097.00000	2,208	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			10.00000	11	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,170.00000	1,273	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			83.00000	76	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			58.00000	67	29.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,472.00000	3,370	29.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			38.00000	44	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,451.00000	4,347	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			24.00000	30	33.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.30	Put		5,438.00000	5,333	33.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call		3,239.00000	3,348	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put		2.00000	2	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call		2,245.00000	2,356	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put		9.00000	9	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call		1,299.00000	1,405	18.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put		63.00000	58	18.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call		62.00000	72	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put		3,326.00000	3,225	28.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call		26.00000	31	33.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put		5,289.00000	5,184	33.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call		3,289.00000	3,398	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put		2.00000	1	26.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call		2,295.00000	2,405	21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put		8.00000	8	21.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call		1,343.00000	1,450	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put		57.00000	53	19.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call		64.00000	73	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put		3,277.00000	3,176	28.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call		41.00000	48	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put		4,255.00000	4,151	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		26.00000	32	33.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		5,240.00000	5,135	33.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,339.00000	3,448	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		2.00000	1	26.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,344.00000	2,454	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		8.00000	8	21.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,388.00000	1,496	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		51.00000	49	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		649.00000	727	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		313.00000	280	19.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		65.00000	75	28.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		3,229.00000	3,128	28.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		42.00000	49	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		4,206.00000	4,103	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		27.00000	32	33.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		5,190.00000	5,086	33.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,388.00000	3,498	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		2.00000	1	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,394.00000	2,504	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		7.00000	7	22.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		678.00000	757	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		291.00000	260	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,189.00000	3,299	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		2.00000	2	25.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,196.00000	2,307	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			9.00000	10	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,256.00000	1,361	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			69.00000	64	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			14.00000	19	35.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,627.00000	6,522	35.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			52.00000	60	29.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,716.00000	3,613	29.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			13.00000	19	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,677.00000	6,572	35.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			13.00000	19	35.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,726.00000	6,622	35.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,588.00000	3,698	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			1.00000	1	27.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,592.00000	2,702	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			6.00000	5	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,617.00000	1,727	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			30.00000	30	19.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			799.00000	885	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			213.00000	188	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			30.00000	36	32.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,943.00000	4,839	32.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			15.00000	21	35.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,429.00000	6,324	35.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,638.00000	3,748	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			1.00000	1	27.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,664.00000	1,774	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			27.00000	27	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			832.00000	919	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			195.00000	172	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			5.00000	10	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,368.00000	8,263	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,538.00000	3,648	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			1.00000	1	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,543.00000	2,652	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			6.00000	5	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,571.00000	1,680	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			34.00000	33	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			15.00000	20	35.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,478.00000	6,374	35.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			4.00000	10	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,468.00000	8,363	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,438.00000	3,548	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	1	26.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,443.00000	2,553	22.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.45	Put		7.00000	6	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call		1,479.00000	1,587	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put		42.00000	40	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call		707.00000	787	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put		270.00000	240	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call		14.00000	20	35.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put		6,577.00000	6,473	35.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call		4.00000	9	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put		8,567.00000	8,462	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call		4.00000	9	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put		8,667.00000	8,562	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call		4.00000	9	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put		8,617.00000	8,512	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		78.00000	89	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,891.00000	2,792	27.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		31.00000	37	32.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,845.00000	4,740	32.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		12.00000	18	35.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,825.00000	6,721	35.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call		3.00000	8	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put		8,817.00000	8,711	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		12.00000	18	35.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		6,825.00000	6,721	35.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		3,139.00000	3,249	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		3.00000	2	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		2,146.00000	2,257	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		10.00000	11	21.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		76.00000	87	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		2,939.00000	2,840	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		12.00000	18	35.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,875.00000	6,771	35.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		3.00000	8	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,867.00000	8,761	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		74.00000	85	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		2,987.00000	2,888	28.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		11.00000	17	36.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		6,925.00000	6,820	36.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		3.00000	7	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		8,917.00000	8,811	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		4.00000	8	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,717.00000	8,611	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		5.00000	10	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,418.00000	8,313	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		3,688.00000	3,798	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		1.00000	1	27.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	14.20	Call			16.00000	22	35.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,330.00000	6,225	35.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			5.00000	11	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,318.00000	8,214	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,738.00000	3,848	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			1.00000	1	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			17.00000	22	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,280.00000	6,175	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			5.00000	11	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,268.00000	8,164	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,837.00000	3,947	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	1	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,841.00000	2,950	23.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			4.00000	3	23.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			1,854.00000	1,965	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			17.00000	18	20.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			972.00000	1,065	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			135.00000	118	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			18.00000	23	34.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,181.00000	6,076	34.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			5.00000	12	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,169.00000	8,065	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,887.00000	3,997	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	0	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			6.00000	12	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,119.00000	8,015	37.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,987.00000	4,097	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	0	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			20.00000	24	34.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,033.00000	5,927	34.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			6.00000	12	37.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,019.00000	7,915	37.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			4,037.00000	4,147	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	0	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			20.00000	24	34.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			5,983.00000	5,878	34.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			6.00000	12	37.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			7,970.00000	7,866	37.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,937.00000	4,047	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	0	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,940.00000	3,050	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	3	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,950.00000	2,061	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			13.00000	15	20.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,047.00000	1,145	18.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.95	Put			111.00000	98	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			45.00000	52	31.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,108.00000	4,005	31.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			19.00000	24	34.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,082.00000	5,977	34.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			6.00000	12	37.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			8,069.00000	7,965	37.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			4,087.00000	4,197	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			0.00000	0	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,090.00000	3,199	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			3.00000	2	25.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,097.00000	2,208	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			10.00000	11	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,170.00000	1,273	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			83.00000	76	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			47.00000	54	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			3,961.00000	3,858	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			20.00000	25	34.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			5,934.00000	5,828	34.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			6.00000	13	37.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put			7,920.00000	7,816	37.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call			48.00000	56	30.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put			3,912.00000	3,809	30.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call			21.00000	25	34.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put			5,884.00000	5,778	34.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call			4,187.00000	4,297	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Put			0.00000	0	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,189.00000	3,299	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			2.00000	2	25.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,196.00000	2,307	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			9.00000	10	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,256.00000	1,361	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			69.00000	64	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call			7.00000	13	37.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put			7,820.00000	7,716	37.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Call			4,237.00000	4,347	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Put			0.00000	0	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Call			7.00000	13	37.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Put			7,770.00000	7,666	37.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Call			4,287.00000	4,397	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Put			0.00000	0	28.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Call			7.00000	13	37.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Put			7,720.00000	7,616	37.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			8.13110		8.01780		19.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Call			0.00000	657	19.57	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	8.00	Put		0.00000	526	19.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		634.00000	703	19.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		516.00000	472	19.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		657.00000	728	19.30	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		489.00000	446	19.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		680.00000	752	19.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		462.00000	421	19.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Call		729.00000	804	19.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Put		412.00000	373	19.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Call		704.00000	778	19.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Put		437.00000	397	19.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		612.00000	680	19.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		544.00000	499	19.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		572.00000	636	19.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		604.00000	554	19.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		536.00000	594	19.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		668.00000	613	19.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		657.00000	728	19.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		489.00000	446	19.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		458.00000	508	20.52	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		840.00000	777	20.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		554.00000	614	19.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		636.00000	583	19.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		487.00000	540	20.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		770.00000	709	20.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		503.00000	558	20.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		735.00000	676	20.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,620.00000	3,733	25.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		3.00000	2	25.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,629.00000	2,740	21.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		12.00000	9	21.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,675.00000	1,784	18.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		57.00000	53	18.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		896.00000	979	18.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		278.00000	248	18.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		162.00000	179	25.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,544.00000	2,448	25.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		77.00000	84	30.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,459.00000	4,353	30.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		42.00000	46	33.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,424.00000	6,315	33.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		22.00000	26	35.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,405.00000	8,295	35.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,770.00000	3,883	25.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		2.00000	2	25.79	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 13/09/2010 Currency Future	5.25	Call			2,777.00000	2,888	21.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put			9.00000	7	21.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call			1,812.00000	1,921	19.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put			44.00000	40	19.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call			990.00000	1,078	18.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put			222.00000	197	18.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call			174.00000	192	25.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put			2,406.00000	2,311	25.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call			81.00000	89	29.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,313.00000	4,208	29.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			44.00000	48	33.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			6,276.00000	6,167	33.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			24.00000	28	35.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			8,256.00000	8,147	35.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			3,720.00000	3,833	25.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			2.00000	2	25.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			2,728.00000	2,839	21.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			10.00000	8	21.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			1,766.00000	1,875	19.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			48.00000	44	19.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			958.00000	1,044	18.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			240.00000	213	18.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			170.00000	188	25.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put			2,452.00000	2,357	25.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call			79.00000	88	30.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put			4,362.00000	4,256	30.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call			43.00000	48	33.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put			6,325.00000	6,216	33.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call			24.00000	27	35.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put			8,306.00000	8,196	35.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call			3,870.00000	3,982	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put			2.00000	1	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call			2,876.00000	2,987	21.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put			8.00000	6	21.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call			1,904.00000	2,015	19.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put			37.00000	33	19.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call			1,057.00000	1,147	18.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put			189.00000	166	18.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call			182.00000	202	25.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put			2,314.00000	2,221	25.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call			84.00000	93	29.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put			4,216.00000	4,111	29.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call			45.00000	50	33.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put			6,177.00000	6,069	33.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call			25.00000	29	35.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	16.15	Put		8,158.00000	8,048	35.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call		3,919.00000	4,032	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put		2.00000	1	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call		2,925.00000	3,037	22.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put		7.00000	5	22.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call		1,951.00000	2,062	19.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put		33.00000	31	19.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call		1,092.00000	1,186	18.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put		174.00000	155	18.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call		186.00000	206	25.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put		2,269.00000	2,175	25.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call		85.00000	94	29.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put		4,168.00000	4,063	29.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call		46.00000	50	33.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put		6,128.00000	6,019	33.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call		26.00000	30	35.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put		8,108.00000	7,999	35.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call		3,969.00000	4,082	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put		1.00000	1	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call		2,975.00000	3,086	22.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put		7.00000	5	22.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call		1,998.00000	2,110	19.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put		30.00000	29	19.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call		1,127.00000	1,226	18.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put		160.00000	145	18.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call		191.00000	211	25.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put		2,223.00000	2,130	25.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call		87.00000	95	29.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put		4,119.00000	4,014	29.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call		46.00000	51	33.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put		6,079.00000	5,970	33.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call		27.00000	30	35.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put		8,059.00000	7,949	35.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call		4,069.00000	4,182	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put		1.00000	1	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call		3,074.00000	3,186	22.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put		6.00000	4	22.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call		2,093.00000	2,205	19.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put		26.00000	24	19.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call		1,204.00000	1,307	18.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put		136.00000	126	18.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call		200.00000	220	24.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put		2,132.00000	2,039	24.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call		90.00000	98	29.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put		4,022.00000	3,917	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 13/09/2010 Currency Future	13.95	Call			48.00000	52	32.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			5,980.00000	5,871	32.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			28.00000	31	35.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			7,960.00000	7,850	35.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			4,119.00000	4,232	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			1.00000	1	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			3,123.00000	3,235	22.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			5.00000	4	22.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			2,142.00000	2,253	19.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			24.00000	22	19.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,244.00000	1,348	18.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			126.00000	117	18.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			204.00000	225	24.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,087.00000	1,994	24.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			92.00000	100	29.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			3,974.00000	3,869	29.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			48.00000	53	32.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			5,931.00000	5,822	32.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			28.00000	31	35.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			7,910.00000	7,800	35.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,218.00000	4,331	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	0	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,223.00000	3,335	23.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			5.00000	4	23.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,239.00000	2,350	20.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			21.00000	19	20.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,327.00000	1,432	18.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put			109.00000	101	18.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call			214.00000	236	24.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			1,996.00000	1,905	24.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			95.00000	103	28.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			3,877.00000	3,772	28.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			50.00000	55	32.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			5,832.00000	5,723	32.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			29.00000	32	35.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			7,811.00000	7,701	35.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			4,169.00000	4,282	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			1.00000	0	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			3,173.00000	3,285	23.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			5.00000	4	23.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Call			2,190.00000	2,302	20.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put			22.00000	21	20.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call			1,285.00000	1,390	18.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put			117.00000	109	18.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call			209.00000	231	24.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	9.85	Put		2,041.00000	1,950	24.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		93.00000	102	29.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		3,925.00000	3,821	29.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		49.00000	54	32.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		5,881.00000	5,773	32.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		28.00000	31	35.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		7,860.00000	7,750	35.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Call		4,268.00000	4,381	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Put		1.00000	0	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Call		3,272.00000	3,384	23.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Put		4.00000	3	23.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Call		2,287.00000	2,398	20.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Put		19.00000	17	20.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Call		1,369.00000	1,474	18.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Put		101.00000	93	18.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Call		219.00000	242	24.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Put		1,951.00000	1,861	24.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Call		96.00000	105	28.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Put		3,828.00000	3,724	28.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Call		50.00000	55	32.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Put		5,783.00000	5,674	32.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Call		29.00000	32	35.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Put		7,761.00000	7,651	35.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Call		4,318.00000	4,431	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Put		0.00000	0	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Call		3,322.00000	3,434	23.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Put		4.00000	3	23.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Call		2,336.00000	2,447	20.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Put		18.00000	16	20.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Call		1,411.00000	1,517	18.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Put		93.00000	86	18.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Call		224.00000	248	24.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Put		1,906.00000	1,817	24.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Call		98.00000	107	28.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Put		3,780.00000	3,676	28.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Call		51.00000	56	32.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Put		5,733.00000	5,625	32.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Call		29.00000	33	35.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Put		7,711.00000	7,601	35.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Call		0.00000	4,132	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Put		0.00000	1	26.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Call		0.00000	3,136	22.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Put		0.00000	5	22.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Call		0.00000	2,157	19.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Put		0.00000	26	19.62	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	7.00	Call		0.00000	1,266	18.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Put		0.00000	135	18.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Call		0.00000	216	24.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Put		0.00000	2,084	24.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Call		0.00000	97	29.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Put		0.00000	3,966	29.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Call		0.00000	52	32.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Put		0.00000	5,921	32.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Call		0.00000	30	35.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Put		0.00000	7,899	35.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.25300	8.13840		19.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		671.00000	735	19.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		682.00000	632	19.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		711.00000	778	19.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		623.00000	575	19.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		754.00000	824	19.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		565.00000	521	19.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Call		776.00000	848	19.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Put		538.00000	495	19.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Call		799.00000	872	19.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Put		511.00000	469	19.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		732.00000	801	19.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		594.00000	548	19.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		653.00000	715	19.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		714.00000	662	19.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		635.00000	695	19.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		747.00000	692	19.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		618.00000	676	19.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		779.00000	723	19.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		691.00000	756	19.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		652.00000	603	19.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		541.00000	592	20.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		952.00000	889	20.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		527.00000	577	20.69	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		988.00000	924	20.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		585.00000	641	20.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		847.00000	788	20.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		555.00000	608	20.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		917.00000	855	20.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		570.00000	624	20.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		882.00000	821	20.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,643.00000	3,757	24.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		4.00000	4	24.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,656.00000	2,769	20.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		17.00000	16	20.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	6.50	Call			1,725.00000	1,832	18.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put			86.00000	79	18.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call			980.00000	1,063	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put			342.00000	310	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call			227.00000	247	25.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put			2,589.00000	2,494	25.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call			119.00000	128	29.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put			4,481.00000	4,375	29.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call			71.00000	76	32.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put			6,433.00000	6,323	32.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call			43.00000	46	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put			8,404.00000	8,293	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call			3,742.00000	3,857	24.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put			4.00000	4	24.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call			2,753.00000	2,866	20.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put			14.00000	13	20.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call			1,813.00000	1,921	18.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put			74.00000	68	18.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call			1,038.00000	1,125	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put			300.00000	272	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call			237.00000	258	24.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put			2,498.00000	2,405	24.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call			123.00000	132	28.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put			4,384.00000	4,279	28.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call			73.00000	78	32.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,335.00000	6,225	32.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			45.00000	48	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			8,306.00000	8,195	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call			3,693.00000	3,807	24.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put			4.00000	4	24.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call			2,704.00000	2,817	20.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put			16.00000	14	20.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call			1,769.00000	1,876	18.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put			80.00000	73	18.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call			1,009.00000	1,094	18.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			321.00000	291	18.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			232.00000	252	25.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,544.00000	2,449	25.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			121.00000	130	28.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,432.00000	4,327	28.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			72.00000	77	32.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,384.00000	6,274	32.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			44.00000	47	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,355.00000	8,244	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,892.00000	4,006	25.19	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 13/12/2010 Currency Future	4.25	Put		3.00000	3	25.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call		2,899.00000	3,013	20.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put		11.00000	10	20.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call		1,947.00000	2,056	18.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put		58.00000	53	18.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		1,132.00000	1,222	18.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		243.00000	219	18.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		251.00000	274	24.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,363.00000	2,271	24.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		128.00000	138	28.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,240.00000	4,135	28.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		76.00000	81	31.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		6,188.00000	6,078	31.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		47.00000	51	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		8,159.00000	8,048	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		3,942.00000	4,056	25.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		3.00000	3	25.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		2,948.00000	3,062	20.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		10.00000	9	20.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		1,992.00000	2,102	18.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		54.00000	49	18.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		1,164.00000	1,259	18.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		226.00000	206	18.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		257.00000	279	24.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,318.00000	2,226	24.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		130.00000	140	28.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,192.00000	4,087	28.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		77.00000	82	31.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,139.00000	6,029	31.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		48.00000	52	34.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		8,110.00000	7,999	34.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		3,991.00000	4,106	25.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		3.00000	3	25.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		2,997.00000	3,112	20.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		9.00000	9	20.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		2,038.00000	2,149	18.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		49.00000	46	18.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,198.00000	1,297	18.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		209.00000	194	18.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		262.00000	285	24.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,274.00000	2,182	24.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		133.00000	142	28.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,144.00000	4,039	28.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		78.00000	83	31.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,090.00000	5,980	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 13/12/2010 Currency Future	16.15	Call			49.00000	52	34.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put			8,061.00000	7,949	34.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call			4,041.00000	4,155	25.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put			3.00000	2	25.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call			3,047.00000	3,161	21.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put			8.00000	8	21.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call			2,084.00000	2,195	19.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put			46.00000	42	19.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call			1,235.00000	1,335	18.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put			197.00000	182	18.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call			267.00000	290	24.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put			2,229.00000	2,137	24.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call			134.00000	144	28.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put			4,096.00000	3,991	28.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call			79.00000	84	31.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put			6,040.00000	5,931	31.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call			50.00000	53	34.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put			8,011.00000	7,900	34.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call			4,091.00000	4,205	25.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put			2.00000	2	25.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call			3,096.00000	3,211	21.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put			8.00000	8	21.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call			2,131.00000	2,242	19.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put			42.00000	39	19.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call			1,273.00000	1,374	18.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put			185.00000	171	18.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call			272.00000	296	24.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put			2,184.00000	2,093	24.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call			136.00000	146	28.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put			4,048.00000	3,943	28.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call			80.00000	85	31.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put			5,991.00000	5,882	31.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call			50.00000	53	34.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put			7,962.00000	7,850	34.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call			4,140.00000	4,255	25.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			2.00000	2	25.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			3,146.00000	3,261	21.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			8.00000	8	21.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			2,178.00000	2,289	19.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			39.00000	36	19.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,312.00000	1,413	18.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			174.00000	160	18.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			278.00000	302	24.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,139.00000	2,049	24.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			138.00000	148	28.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	12.00	Put		4,000.00000	3,895	28.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call		81.00000	86	31.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put		5,942.00000	5,833	31.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		51.00000	54	34.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		7,912.00000	7,801	34.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		4,190.00000	4,304	25.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		2.00000	1	25.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call		3,196.00000	3,310	21.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put		7.00000	7	21.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call		2,225.00000	2,336	19.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put		36.00000	33	19.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call		1,351.00000	1,453	18.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put		163.00000	150	18.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call		283.00000	308	23.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put		2,095.00000	2,005	23.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call		140.00000	150	28.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put		3,952.00000	3,847	28.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call		82.00000	87	31.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put		5,893.00000	5,784	31.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call		51.00000	54	33.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put		7,863.00000	7,751	33.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call		3,842.00000	3,957	24.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put		4.00000	4	24.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call		2,850.00000	2,964	20.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put		12.00000	11	20.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call		1,902.00000	2,010	18.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put		63.00000	57	18.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call		1,100.00000	1,189	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put		261.00000	236	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call		246.00000	268	24.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put		2,408.00000	2,315	24.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call		126.00000	136	28.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put		4,288.00000	4,183	28.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call		75.00000	80	31.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Put		6,237.00000	6,127	31.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		46.00000	50	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		8,208.00000	8,097	34.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Call		4,240.00000	4,354	25.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Put		1.00000	1	25.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Call		3,245.00000	3,360	22.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Put		7.00000	7	22.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Call		2,272.00000	2,384	19.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Put		33.00000	31	19.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Call		1,391.00000	1,494	18.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Put		152.00000	141	18.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	9.90	Call		289.00000	314	23.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Put		2,050.00000	1,961	23.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Call		142.00000	153	27.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Put		3,904.00000	3,800	27.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Call		82.00000	88	31.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Put		5,844.00000	5,735	31.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Call		52.00000	55	33.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Put		7,813.00000	7,702	33.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Call		4,290.00000	4,404	25.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Put		1.00000	1	25.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Call		3,295.00000	3,410	22.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Put		7.00000	7	22.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Call		2,319.00000	2,431	19.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Put		31.00000	28	19.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Call		1,431.00000	1,534	18.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Put		143.00000	131	18.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Call		295.00000	321	23.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Put		2,006.00000	1,918	23.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Call		144.00000	155	27.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Put		3,856.00000	3,752	27.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Call		83.00000	89	31.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Put		5,795.00000	5,686	31.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Call		52.00000	56	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Put		7,764.00000	7,653	33.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.61020	12.48360		17.01	8,247,070.80	654	40,338.00
£ / R On 14/12/2009 Currency Future	12.50	Call		302.00000	370	17.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		318.00000	260	17.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		414.00000	495	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		230.00000	185	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		355.00000	430	17.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		272.00000	220	17.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		477.00000	565	17.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		193.00000	154	17.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		510.00000	601	17.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		177.00000	141	17.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		654.00000	755	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		121.00000	95	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		813.00000	922	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		80.00000	62	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		772.00000	879	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		89.00000	69	18.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		898.00000	1,010	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		64.00000	50	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		693.00000	796	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 14/12/2009 Currency Future	11.90	Put			109.00000	85	18.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			617.00000	715	18.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			133.00000	105	18.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			445.00000	529	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			211.00000	169	17.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			328.00000	400	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			295.00000	240	17.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			384.00000	462	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			250.00000	202	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			264.00000	315	17.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			380.00000	305	17.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			247.00000	295	17.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			413.00000	335	17.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			188.00000	225	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			555.00000	465	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			231.00000	276	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			447.00000	366	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			216.00000	258	17.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			482.00000	398	17.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			176.00000	211	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			593.00000	500	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			154.00000	184	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			671.00000	574	18.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			165.00000	197	18.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			631.00000	537	18.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			144.00000	172	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			711.00000	612	18.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			126.00000	151	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			793.00000	690	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			104.00000	124	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			921.00000	813	19.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			76.00000	90	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,142.00000	1,029	20.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			72.00000	84	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,188.00000	1,074	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			67.00000	79	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,234.00000	1,119	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			72.00000	84	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,188.00000	1,074	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			64.00000	74	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,280.00000	1,164	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			60.00000	70	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,326.00000	1,210	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			50.00000	58	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,467.00000	1,348	22.19	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	13.85	Call			53.00000	62	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,420.00000	1,302	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			92.00000	109	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,008.00000	898	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			118.00000	141	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			835.00000	731	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			86.00000	102	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,053.00000	942	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			67.00000	79	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,234.00000	1,119	21.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			56.00000	66	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,373.00000	1,256	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			53.00000	62	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,420.00000	1,302	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			60.00000	70	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,326.00000	1,210	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			81.00000	96	20.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,097.00000	985	20.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			92.00000	109	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,008.00000	898	20.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			98.00000	116	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			964.00000	856	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			118.00000	141	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			835.00000	731	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			126.00000	151	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			793.00000	690	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			135.00000	161	19.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			751.00000	651	19.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			64.00000	74	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,280.00000	1,164	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			86.00000	102	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,053.00000	942	20.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			135.00000	161	19.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			751.00000	651	19.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			72.00000	84	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,188.00000	1,074	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			33.00000	37	23.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,849.00000	1,727	23.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			45.00000	52	22.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,561.00000	1,442	22.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			43.00000	49	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,609.00000	1,489	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			43.00000	49	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,609.00000	1,489	22.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			40.00000	46	22.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.10	Put			1,657.00000	1,536	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			34.00000	39	23.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,801.00000	1,679	23.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			28.00000	32	24.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,995.00000	1,872	24.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			31.00000	35	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,897.00000	1,775	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			30.00000	34	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,946.00000	1,823	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			27.00000	30	24.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,043.00000	1,920	24.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			18.00000	20	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,435.00000	2,310	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			19.00000	21	25.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,385.00000	2,261	25.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			24.00000	27	24.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,141.00000	2,017	24.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			22.00000	25	25.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,238.00000	2,115	25.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			20.00000	22	25.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,336.00000	2,212	25.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			17.00000	19	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,533.00000	2,408	26.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			15.00000	17	26.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,632.00000	2,507	26.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			14.00000	16	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,730.00000	2,605	27.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			10.00000	11	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,127.00000	3,001	28.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			40.00000	46	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,657.00000	1,536	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			36.00000	42	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,753.00000	1,631	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			50.00000	58	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,467.00000	1,348	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			24.00000	27	24.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,141.00000	2,017	24.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			38.00000	44	23.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,705.00000	1,584	23.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			25.00000	29	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,092.00000	1,969	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			23.00000	26	25.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,189.00000	2,066	25.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			21.00000	24	25.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,287.00000	2,163	25.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.15	Call		15.00000	16	27.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,681.00000	2,556	27.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		53.00000	62	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,420.00000	1,302	21.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		48.00000	55	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,514.00000	1,395	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		38.00000	44	23.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,705.00000	1,584	23.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		25.00000	29	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		2,092.00000	1,969	24.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call		17.00000	19	26.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put		2,484.00000	2,359	26.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		23.00000	26	25.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		2,189.00000	2,066	25.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		16.00000	18	26.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,582.00000	2,458	26.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		30.00000	34	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,946.00000	1,823	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		18.00000	20	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,435.00000	2,310	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		31.00000	35	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,897.00000	1,775	23.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		4,184.00000	4,311	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		0.00000	0	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		2,689.00000	2,815	30.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		5.00000	5	30.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		1,219.00000	1,341	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		36.00000	31	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		202.00000	241	17.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		518.00000	431	17.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		9.00000	10	29.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		3,325.00000	3,200	29.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		3.00000	3	34.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		4,819.00000	4,693	34.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		1.00000	1	38.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		6,318.00000	6,191	38.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		1.00000	1	43.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		7,817.00000	7,691	43.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		4,634.00000	4,760	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	0	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		3,136.00000	3,263	32.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		3.00000	2	32.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		1,655.00000	1,779	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		22.00000	19	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		12.00000	14	27.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.35	Put			2,879.00000	2,754	27.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			4.00000	5	33.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,371.00000	4,245	33.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			1.00000	2	37.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,868.00000	5,741	37.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	42.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,367.00000	7,241	42.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			4,884.00000	5,010	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,386.00000	3,512	34.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			2.00000	2	34.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			1,900.00000	2,025	26.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			17.00000	15	26.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			545.00000	638	17.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			161.00000	128	17.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			5.00000	6	32.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			4,122.00000	3,996	32.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			2.00000	2	36.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put			5,618.00000	5,492	36.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	41.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			7,117.00000	6,991	41.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			176.00000	211	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			593.00000	500	18.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			111.00000	132	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			877.00000	772	19.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			45.00000	52	22.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,561.00000	1,442	22.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			98.00000	116	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			964.00000	856	20.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			40.00000	46	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,657.00000	1,536	22.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			48.00000	55	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,514.00000	1,395	22.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			81.00000	96	20.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,097.00000	985	20.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,392.00000	2,517	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			8.00000	7	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,412.00000	1,535	22.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			28.00000	25	22.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			3.00000	4	33.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,620.00000	4,494	33.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	39.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,618.00000	6,491	39.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			0.00000	1	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,617.00000	8,490	44.71	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.20	Call			3,286.00000	3,412	33.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			2.00000	2	33.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,293.00000	2,418	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			10.00000	8	28.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,315.00000	1,438	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			32.00000	28	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			3.00000	4	34.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,720.00000	4,593	34.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	39.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,718.00000	6,591	39.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			0.00000	0	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,717.00000	8,590	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			2,146.00000	2,270	27.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			12.00000	10	27.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			1,171.00000	1,293	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			38.00000	33	20.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			3.00000	3	34.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			4,869.00000	4,743	34.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	40.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,867.00000	6,741	40.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			0.00000	0	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,867.00000	8,740	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,186.00000	3,312	32.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			3.00000	2	32.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,195.00000	2,320	27.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			11.00000	10	27.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			13.00000	14	27.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,829.00000	2,704	27.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	40.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,817.00000	6,691	40.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			0.00000	0	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			8,817.00000	8,690	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			2,987.00000	3,113	31.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			4.00000	3	31.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			1,999.00000	2,123	26.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			15.00000	13	26.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			1,029.00000	1,149	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			45.00000	39	19.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			11.00000	12	28.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			3,027.00000	2,902	28.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			3.00000	3	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			5,019.00000	4,893	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	40.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			7,017.00000	6,891	40.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			0.00000	0	44.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	21.50	Put			9,017.00000	8,890	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			2,838.00000	2,964	31.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			4.00000	4	31.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			1,851.00000	1,976	25.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			18.00000	16	25.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			10.00000	11	29.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,176.00000	3,051	29.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			2.00000	3	35.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,169.00000	5,042	35.29	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			7,167.00000	7,041	41.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,167.00000	9,040	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,788.00000	2,914	30.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			5.00000	4	30.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,802.00000	1,927	25.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			19.00000	16	25.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			855.00000	966	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			72.00000	55	18.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			9.00000	10	29.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,226.00000	3,100	29.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			2.00000	2	35.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,219.00000	5,092	35.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	1	41.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,217.00000	7,091	41.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,217.00000	9,090	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,739.00000	2,864	30.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			5.00000	4	30.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,753.00000	1,877	25.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			20.00000	17	25.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			9.00000	10	29.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,276.00000	3,150	29.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			2.00000	2	35.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,269.00000	5,142	35.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	41.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,267.00000	7,141	41.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,267.00000	9,140	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,639.00000	2,765	30.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			6.00000	5	30.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			732.00000	837	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			99.00000	77	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			9.00000	9	29.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,375.00000	3,249	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	17.85	Call			2.00000	2	35.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,368.00000	5,242	35.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,367.00000	9,240	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,704.00000	1,828	24.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			21.00000	18	24.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			2.00000	2	35.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,318.00000	5,192	35.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			1.00000	1	41.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,317.00000	7,191	41.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,317.00000	9,190	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			2,937.00000	3,063	31.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			4.00000	3	31.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			1,950.00000	2,074	26.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			16.00000	14	26.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			985.00000	1,102	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			51.00000	42	19.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			282.00000	342	17.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			349.00000	282	17.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			11.00000	12	28.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			3,077.00000	2,951	28.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			2.00000	3	35.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			5,069.00000	4,943	35.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			1.00000	1	41.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			7,067.00000	6,941	41.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			0.00000	0	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			9,067.00000	8,940	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			3,037.00000	3,163	32.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			3.00000	3	32.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			2,048.00000	2,172	27.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			14.00000	12	27.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			1,076.00000	1,197	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			43.00000	37	19.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			11.00000	13	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			2,978.00000	2,852	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			3.00000	3	34.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			4,969.00000	4,843	34.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	40.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			6,967.00000	6,841	40.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			0.00000	0	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			8,967.00000	8,840	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,435.00000	3,562	34.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			2.00000	2	34.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,441.00000	2,567	29.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.05	Put			8.00000	7	29.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,460.00000	1,584	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			27.00000	23	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			580.00000	676	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			147.00000	116	18.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			16.00000	18	26.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,582.00000	2,458	26.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			4.00000	4	33.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,570.00000	4,444	33.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	39.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,568.00000	6,441	39.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			1.00000	1	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,567.00000	8,440	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,485.00000	3,612	34.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			2.00000	1	34.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,491.00000	2,616	29.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			7.00000	6	29.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,509.00000	1,632	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			25.00000	22	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			4.00000	4	33.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			4,520.00000	4,394	33.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	39.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,518.00000	6,391	39.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			1.00000	1	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,517.00000	8,390	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,336.00000	3,462	33.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			2.00000	2	33.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,343.00000	2,468	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			9.00000	8	28.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,364.00000	1,486	22.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			30.00000	26	22.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			15.00000	16	27.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,681.00000	2,556	27.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			3.00000	4	34.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,670.00000	4,544	34.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	39.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,668.00000	6,541	39.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			0.00000	1	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,667.00000	8,540	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,236.00000	3,362	33.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			2.00000	2	33.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,244.00000	2,369	28.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			11.00000	9	28.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,267.00000	1,389	21.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			34.00000	29	21.43	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	15.25	Call			13.00000	15	27.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,780.00000	2,655	27.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			3.00000	3	34.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,770.00000	4,643	34.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	1	39.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,768.00000	6,641	39.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			0.00000	0	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,767.00000	8,640	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			3,087.00000	3,213	32.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			3.00000	3	32.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			2,097.00000	2,221	27.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			13.00000	11	27.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			1,124.00000	1,245	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			40.00000	35	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			12.00000	13	28.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			2,928.00000	2,803	28.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			3.00000	3	34.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			4,919.00000	4,793	34.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	1	40.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			6,917.00000	6,791	40.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			0.00000	0	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			8,917.00000	8,790	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			2,888.00000	3,014	31.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			4.00000	3	31.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			941.00000	1,054	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			57.00000	44	18.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			2.00000	3	35.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			5,119.00000	4,992	35.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			0.00000	0	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			9,117.00000	8,990	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			2,590.00000	2,716	29.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			6.00000	5	29.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			1,606.00000	1,730	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			23.00000	20	24.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			8.00000	9	29.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,425.00000	3,299	29.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			2.00000	2	35.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,418.00000	5,292	35.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	42.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,417.00000	7,291	42.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,417.00000	9,290	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,535.00000	3,662	34.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			2.00000	1	34.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,540.00000	2,666	29.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.95	Put		7.00000	6	29.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call		1,558.00000	1,681	23.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put		24.00000	21	23.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call		4.00000	4	33.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put		4,470.00000	4,344	33.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call		1.00000	1	38.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put		6,468.00000	6,341	38.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call		1.00000	1	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put		8,467.00000	8,340	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call		3,635.00000	3,761	35.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put		1.00000	1	35.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call		1.00000	1	38.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put		6,368.00000	6,241	38.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call		1.00000	1	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put		8,367.00000	8,240	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call		3,585.00000	3,711	35.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put		2.00000	1	35.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call		4.00000	5	33.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put		4,420.00000	4,294	33.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call		1.00000	1	38.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put		6,418.00000	6,291	38.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call		1.00000	1	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put		8,417.00000	8,290	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call		3,785.00000	3,911	36.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put		1.00000	1	36.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call		5.00000	5	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put		4,221.00000	4,095	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call		1.00000	1	38.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put		6,218.00000	6,091	38.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call		1.00000	1	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put		8,217.00000	8,091	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call		3,835.00000	3,961	36.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put		1.00000	1	36.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call		5.00000	6	32.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put		4,171.00000	4,045	32.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call		1.00000	1	37.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put		6,168.00000	6,041	37.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call		1.00000	1	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put		8,167.00000	8,041	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call		3,885.00000	4,011	36.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put		1.00000	1	36.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call		1.00000	1	37.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put		6,118.00000	5,991	37.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call		1.00000	1	44.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put		8,117.00000	7,991	44.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	8.55	Call			3,935.00000	4,061	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put			1.00000	1	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call			5.00000	6	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put			4,072.00000	3,946	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	37.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put			6,068.00000	5,941	37.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call			1.00000	1	44.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put			8,067.00000	7,941	44.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call			4,134.00000	4,261	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put			1.00000	0	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call			6.00000	7	31.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put			3,873.00000	3,747	31.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call			1.00000	1	43.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put			7,867.00000	7,741	43.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call			6.00000	7	31.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put			3,823.00000	3,697	31.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call			2.00000	2	36.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put			5,818.00000	5,691	36.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call			4,084.00000	4,211	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put			1.00000	0	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call			6.00000	7	31.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put			3,922.00000	3,796	31.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call			1.00000	2	37.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put			5,918.00000	5,791	37.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call			1.00000	1	44.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put			7,917.00000	7,791	44.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call			4,234.00000	4,360	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put			0.00000	0	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call			7.00000	7	31.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put			3,773.00000	3,647	31.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call			2.00000	2	36.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put			5,768.00000	5,642	36.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call			1.00000	1	43.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put			7,767.00000	7,641	43.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call			4,484.00000	4,610	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call			8.00000	8	30.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put			3,524.00000	3,398	30.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call			2.00000	2	36.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put			5,518.00000	5,392	36.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call			1.00000	1	42.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put			7,517.00000	7,391	42.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call			4,584.00000	4,710	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call			4,034.00000	4,161	36.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	8.45	Put			1.00000	1	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call			6.00000	6	32.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put			3,972.00000	3,846	32.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call			1.00000	2	37.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put			5,968.00000	5,841	37.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call			1.00000	1	44.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put			7,967.00000	7,841	44.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call			4,284.00000	4,410	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put			0.00000	0	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call			7.00000	7	31.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put			3,723.00000	3,597	31.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call			2.00000	2	36.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put			5,718.00000	5,592	36.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call			1.00000	1	43.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put			7,717.00000	7,591	43.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call			4,534.00000	4,660	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put			0.00000	0	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call			8.00000	9	30.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Put			3,474.00000	3,349	30.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call			2.00000	2	36.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put			5,468.00000	5,342	36.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call			1.00000	1	42.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put			7,467.00000	7,341	42.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Call			4,834.00000	4,960	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Put			0.00000	0	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Call			4,684.00000	4,810	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Put			0.00000	0	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Call			3,685.00000	3,811	35.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Put			1.00000	1	35.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Call			4,734.00000	4,860	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Put			0.00000	0	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Call			3,735.00000	3,861	35.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Put			1.00000	1	35.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Call			4,334.00000	4,460	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Put			0.00000	0	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Call			7.00000	8	30.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Put			3,673.00000	3,547	30.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Call			2.00000	2	36.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Put			5,668.00000	5,542	36.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Call			1.00000	1	43.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Put			7,667.00000	7,541	43.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Call			0.00000	4,111	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Put			0.00000	1	36.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	6	32.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Put			0.00000	3,896	32.25	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.50	Call		0.00000	1	37.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Put		0.00000	5,891	37.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Call		0.00000	1	44.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Put		0.00000	7,891	44.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.82530	12.69560		17.41	64,126.50	5	863.00
£ / R On 15/03/2010 Currency Future	12.70	Call		536.00000	609	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		540.00000	484	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		631.00000	712	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		435.00000	387	17.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		582.00000	659	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		486.00000	434	17.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		683.00000	768	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		388.00000	343	17.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		710.00000	798	16.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		365.00000	322	16.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		828.00000	922	16.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		282.00000	247	16.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		958.00000	1,060	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		212.00000	184	16.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		924.00000	1,024	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		228.00000	199	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		1,027.00000	1,133	16.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		182.00000	157	16.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		859.00000	956	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		263.00000	230	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		797.00000	890	16.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		302.00000	265	16.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		657.00000	740	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		411.00000	364	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		558.00000	633	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		513.00000	458	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		606.00000	685	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		460.00000	410	17.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		497.00000	562	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		602.00000	536	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		479.00000	542	17.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		634.00000	566	17.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		413.00000	468	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		768.00000	693	18.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		462.00000	522	17.66	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		666.00000	597	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		445.00000	504	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		699.00000	628	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		398.00000	452	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		803.00000	726	18.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.20	Call		370.00000	420	18.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		875.00000	795	18.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		384.00000	436	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		838.00000	760	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		357.00000	405	18.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		911.00000	830	18.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		332.00000	377	18.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		986.00000	902	18.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		288.00000	328	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		1,142.00000	1,052	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		250.00000	285	19.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,305.00000	1,210	19.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		242.00000	276	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,346.00000	1,250	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		234.00000	266	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,388.00000	1,291	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		226.00000	257	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,431.00000	1,332	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		211.00000	241	20.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		1,516.00000	1,415	20.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		192.00000	218	20.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,646.00000	1,543	20.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		198.00000	225	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		1,602.00000	1,500	20.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		1,717.00000	1,841	18.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		71.00000	66	18.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		3,559.00000	3,688	26.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		13.00000	13	26.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		268.00000	306	19.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		1,223.00000	1,130	19.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		320.00000	364	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		1,025.00000	939	18.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		136.00000	155	22.05	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		2,141.00000	2,029	22.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		298.00000	339	19.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		1,103.00000	1,014	19.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		205.00000	233	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,559.00000	1,458	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		219.00000	249	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,473.00000	1,374	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		278.00000	316	19.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		1,182.00000	1,091	19.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		309.00000	352	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		1,063.00000	976	19.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		344.00000	391	18.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.30	Put			949.00000	866	18.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			259.00000	295	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,264.00000	1,170	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,215.00000	3,344	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			19.00000	18	25.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,238.00000	2,366	21.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			42.00000	41	21.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,310.00000	1,431	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			115.00000	106	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			154.00000	175	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,958.00000	1,849	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			75.00000	86	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,879.00000	2,760	23.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			37.00000	41	24.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,841.00000	3,716	24.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			23.00000	26	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,828.00000	4,700	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,117.00000	3,245	25.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			21.00000	20	25.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,141.00000	2,269	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			46.00000	44	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,223.00000	1,343	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			128.00000	118	17.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			145.00000	164	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			2,049.00000	1,939	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			70.00000	80	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,974.00000	2,854	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			34.00000	38	24.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,939.00000	3,813	24.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			23.00000	25	26.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,927.00000	4,799	26.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,019.00000	3,148	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			24.00000	22	24.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,045.00000	2,172	20.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			49.00000	47	20.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,137.00000	1,256	16.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			142.00000	131	16.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			65.00000	74	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			3,069.00000	2,949	23.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			32.00000	36	24.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			4,036.00000	3,910	24.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			22.00000	24	26.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			5,026.00000	4,899	26.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			2,921.00000	3,050	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			25.00000	25	24.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.80	Call			1,951.00000	2,076	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			55.00000	51	19.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,063.00000	1,170	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			168.00000	145	16.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			126.00000	146	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,231.00000	2,120	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			60.00000	69	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			3,165.00000	3,043	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			31.00000	33	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			4,135.00000	4,008	24.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			21.00000	23	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			5,126.00000	4,998	27.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,774.00000	2,903	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			28.00000	27	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,810.00000	1,935	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			64.00000	59	19.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			113.00000	130	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,367.00000	2,255	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			54.00000	61	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,308.00000	3,186	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			29.00000	31	24.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,283.00000	4,156	24.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			20.00000	22	27.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,275.00000	5,147	27.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			2,872.00000	3,001	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			26.00000	26	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			1,904.00000	2,029	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			58.00000	54	19.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			122.00000	140	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,276.00000	2,165	22.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			58.00000	66	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,212.00000	3,091	23.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			30.00000	33	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,184.00000	4,057	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			21.00000	23	27.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,175.00000	5,048	27.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,166.00000	3,295	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			20.00000	19	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,190.00000	2,317	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			44.00000	42	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,267.00000	1,387	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			121.00000	112	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			149.00000	169	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			2,003.00000	1,894	21.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			72.00000	83	23.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.55	Put		2,927.00000	2,807	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call		35.00000	40	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put		3,890.00000	3,764	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call		23.00000	25	26.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put		4,877.00000	4,750	26.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call		2,970.00000	3,099	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put		25.00000	23	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call		1,998.00000	2,124	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put		52.00000	49	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call		1,100.00000	1,213	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put		154.00000	138	16.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call		516.00000	585	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put		571.00000	510	17.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		131.00000	150	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		2,186.00000	2,075	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		62.00000	71	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		3,117.00000	2,996	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		31.00000	34	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		4,086.00000	3,959	24.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		22.00000	24	26.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		5,076.00000	4,948	26.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		3,068.00000	3,197	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		22.00000	21	24.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		2,093.00000	2,221	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		48.00000	45	20.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		1,180.00000	1,299	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		135.00000	124	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		140.00000	159	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		2,095.00000	1,984	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		67.00000	77	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		3,021.00000	2,901	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		33.00000	37	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		3,988.00000	3,862	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		22.00000	24	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		4,977.00000	4,849	26.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		2,823.00000	2,952	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		27.00000	26	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		1,857.00000	1,982	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		61.00000	56	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		992.00000	1,096	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		196.00000	170	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		117.00000	135	22.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		2,322.00000	2,210	22.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		56.00000	64	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		3,260.00000	3,138	23.54	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	16.90	Call		29.00000	32	24.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		4,234.00000	4,107	24.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		21.00000	23	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		5,225.00000	5,097	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		259.00000	295	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,264.00000	1,170	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		3,411.00000	3,540	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		16.00000	15	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		2,432.00000	2,560	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		37.00000	35	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		1,489.00000	1,611	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		93.00000	86	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call		739.00000	828	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		343.00000	302	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		174.00000	198	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,778.00000	1,673	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		87.00000	100	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,691.00000	2,574	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		42.00000	48	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,647.00000	3,522	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		25.00000	27	25.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		4,630.00000	4,502	25.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		13.00000	15	30.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		6,617.00000	6,489	30.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		5.00000	6	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		8,610.00000	8,481	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		3,264.00000	3,393	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		18.00000	17	25.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		2,286.00000	2,414	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		41.00000	39	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		1,355.00000	1,476	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		109.00000	101	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		78.00000	89	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,832.00000	2,714	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		24.00000	26	26.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		4,778.00000	4,651	26.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		12.00000	14	30.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		6,767.00000	6,639	30.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		5.00000	6	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		8,759.00000	8,630	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		12.00000	13	30.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		6,866.00000	6,738	30.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		4.00000	5	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		8,859.00000	8,730	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		12.00000	13	30.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.60	Put		6,916.00000	6,788	30.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		4.00000	5	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		8,909.00000	8,780	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		11.00000	12	30.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		7,065.00000	6,937	30.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		4.00000	5	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		9,058.00000	8,929	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		11.00000	12	31.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		7,165.00000	7,037	31.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		4.00000	4	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		9,158.00000	9,029	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call		10.00000	12	31.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put		7,215.00000	7,086	31.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		3.00000	4	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		9,208.00000	9,079	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		10.00000	12	31.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		7,265.00000	7,136	31.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		3.00000	4	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put		9,258.00000	9,129	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		2,676.00000	2,805	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		30.00000	29	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		891.00000	989	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		245.00000	214	16.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call		50.00000	57	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		3,405.00000	3,282	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call		20.00000	22	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put		5,374.00000	5,246	27.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		10.00000	11	31.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		7,364.00000	7,236	31.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call		3.00000	4	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put		9,357.00000	9,228	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call		11.00000	12	31.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put		7,115.00000	6,987	31.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		4.00000	4	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		9,108.00000	8,979	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		11.00000	13	30.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		6,966.00000	6,838	30.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		4.00000	5	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		8,958.00000	8,830	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		3,313.00000	3,442	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		17.00000	17	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		2,335.00000	2,463	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		39.00000	38	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		1,399.00000	1,521	17.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		103.00000	95	17.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.40	Call	81.00000			92	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put	2,785.00000			2,667	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call	24.00000			27	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put	4,729.00000			4,601	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call	12.00000			14	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put	6,717.00000			6,589	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call	5.00000			6	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put	8,709.00000			8,581	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call	3,460.00000			3,589	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put	15.00000			14	26.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call	2,481.00000			2,609	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put	35.00000			34	22.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call	1,534.00000			1,657	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put	88.00000			82	18.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call	767.00000			858	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put	322.00000			283	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call	90.00000			103	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put	2,644.00000			2,528	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call	26.00000			28	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put	4,580.00000			4,453	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call	13.00000			15	30.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put	6,568.00000			6,440	30.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call	5.00000			6	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put	8,560.00000			8,431	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call	3,510.00000			3,639	26.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put	14.00000			13	26.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call	2,530.00000			2,658	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put	34.00000			33	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call	1,579.00000			1,703	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put	84.00000			77	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call	93.00000			107	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put	2,598.00000			2,482	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call	26.00000			28	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put	4,531.00000			4,403	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call	13.00000			15	30.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put	6,518.00000			6,390	30.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call	6.00000			7	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put	8,510.00000			8,381	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call	3,362.00000			3,491	25.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put	16.00000			16	25.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call	2,384.00000			2,512	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put	38.00000			36	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call	1,444.00000			1,566	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put	98.00000			91	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call	84.00000			96	22.92	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	15.35	Put		2,738.00000	2,621	22.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		25.00000	27	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,679.00000	4,552	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		13.00000	14	30.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		6,667.00000	6,539	30.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		5.00000	6	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		8,659.00000	8,531	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		12.00000	14	30.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		6,816.00000	6,688	30.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		5.00000	5	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		8,809.00000	8,680	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		2,627.00000	2,756	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		32.00000	30	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		1,671.00000	1,795	18.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		75.00000	70	18.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		49.00000	55	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		3,453.00000	3,330	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		19.00000	21	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		5,424.00000	5,296	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		10.00000	11	31.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		7,414.00000	7,286	31.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		3.00000	4	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put		9,407.00000	9,278	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		2,578.00000	2,707	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		33.00000	32	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		1,625.00000	1,749	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		79.00000	73	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		47.00000	53	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		3,501.00000	3,378	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		19.00000	21	27.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		5,473.00000	5,346	27.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		10.00000	11	31.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		7,464.00000	7,336	31.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		3.00000	3	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		9,457.00000	9,328	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		2,725.00000	2,854	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		29.00000	28	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		1,763.00000	1,888	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		68.00000	63	19.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		429.00000	486	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		733.00000	660	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		52.00000	59	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		3,356.00000	3,234	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		20.00000	22	27.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		5,324.00000	5,197	27.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	20.00	Call			10.00000	11	31.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			7,314.00000	7,186	31.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			3.00000	4	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			9,308.00000	9,178	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			3,658.00000	3,787	26.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			12.00000	12	26.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			105.00000	120	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			2,459.00000	2,345	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			28.00000	30	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			4,382.00000	4,255	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			14.00000	16	29.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			6,369.00000	6,241	29.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call			6.00000	7	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,361.00000	8,232	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			97.00000	112	22.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			2,551.00000	2,436	22.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			27.00000	29	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,481.00000	4,354	25.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			14.00000	16	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,468.00000	6,340	29.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			6.00000	7	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,460.00000	8,332	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,608.00000	3,737	26.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			13.00000	12	26.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			101.00000	116	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,505.00000	2,391	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			27.00000	30	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,432.00000	4,304	25.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			14.00000	16	29.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,418.00000	6,291	29.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			6.00000	7	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,410.00000	8,282	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			3,756.00000	3,886	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			11.00000	10	27.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			15.00000	17	29.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,269.00000	6,142	29.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			7.00000	8	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,261.00000	8,133	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,855.00000	3,985	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			10.00000	9	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			16.00000	18	29.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,170.00000	6,042	29.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			7.00000	9	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,162.00000	8,033	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,806.00000	3,935	27.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	8.90	Put		10.00000	10	27.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call		15.00000	17	29.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put		6,220.00000	6,092	29.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call		7.00000	8	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put		8,211.00000	8,083	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call		3,905.00000	4,034	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put		9.00000	9	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call		16.00000	18	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put		6,120.00000	5,993	29.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call		7.00000	9	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put		8,112.00000	7,984	32.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call		4,152.00000	4,281	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put		6.00000	5	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call		17.00000	19	28.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put		5,872.00000	5,744	28.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call		8.00000	10	32.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put		7,863.00000	7,734	32.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call		4,201.00000	4,330	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put		5.00000	5	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call		17.00000	19	28.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put		5,822.00000	5,694	28.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call		9.00000	10	32.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put		7,813.00000	7,684	32.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call		4,102.00000	4,231	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put		7.00000	6	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call		17.00000	19	28.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put		5,921.00000	5,793	28.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call		8.00000	9	32.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put		7,913.00000	7,784	32.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call		4,251.00000	4,380	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put		5.00000	4	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call		158.00000	180	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put		1,913.00000	1,805	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call		38.00000	43	24.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put		3,792.00000	3,667	24.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call		18.00000	19	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put		5,772.00000	5,644	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		9.00000	10	32.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		7,763.00000	7,635	32.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call		4,498.00000	4,628	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put		3.00000	2	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call		186.00000	211	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put		1,690.00000	1,586	20.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call		45.00000	51	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put		3,550.00000	3,426	23.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	18.20	Call			19.00000	21	27.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put			5,523.00000	5,395	27.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call			9.00000	11	31.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put			7,514.00000	7,385	31.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call			4,548.00000	4,677	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put			3.00000	2	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call			4,053.00000	4,182	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put			7.00000	7	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call			17.00000	18	29.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put			5,971.00000	5,843	29.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call			8.00000	9	32.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put			7,963.00000	7,834	32.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Call			4,648.00000	4,777	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Put			2.00000	2	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Call			4,847.00000	4,976	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Put			1.00000	1	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Call			4,697.00000	4,827	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Put			2.00000	2	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Call			3,707.00000	3,836	27.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Put			11.00000	11	27.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Call			4,747.00000	4,877	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Put			2.00000	1	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Call			4,350.00000	4,479	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Put			4.00000	3	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Call			169.00000	192	21.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Put			1,823.00000	1,716	21.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Call			41.00000	46	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Put			3,695.00000	3,571	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Call			18.00000	20	28.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Put			5,672.00000	5,545	28.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Call			9.00000	10	31.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Put			7,663.00000	7,535	31.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Call			4,300.00000	4,429	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Put			4.00000	4	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Call			163.00000	186	21.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Put			1,868.00000	1,761	21.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Call			39.00000	44	24.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Put			3,744.00000	3,619	24.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Call			18.00000	20	28.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Put			5,722.00000	5,594	28.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Call			9.00000	10	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Put			7,713.00000	7,585	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Call			0.00000	4,133	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Put			0.00000	7	27.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Call			0.00000	18	29.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	18.70	Put		0.00000	5,893	29.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Call		0.00000	9	32.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Put		0.00000	7,884	32.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.04280	12.90760		17.52	0.00	0	559.00
£ / R On 14/06/2010 Currency Future	12.90	Call		708.00000	784	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		701.00000	641	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		796.00000	878	17.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		589.00000	535	17.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		751.00000	830	17.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		644.00000	587	17.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call		844.00000	929	16.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put		537.00000	486	16.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		869.00000	955	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		511.00000	463	16.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		975.00000	1,067	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		417.00000	374	16.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		1,091.00000	1,190	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		334.00000	297	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		1,061.00000	1,158	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		353.00000	315	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		1,153.00000	1,255	16.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		296.00000	262	16.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		1,003.00000	1,097	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		395.00000	354	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		921.00000	1,010	16.68	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		463.00000	417	16.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		820.00000	903	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		562.00000	511	16.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		773.00000	854	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		616.00000	561	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		729.00000	807	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		672.00000	614	17.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		796.00000	878	17.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		589.00000	535	17.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		947.00000	1,038	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		440.00000	396	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		671.00000	741	17.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		763.00000	698	17.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		652.00000	720	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		795.00000	727	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		586.00000	647	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		928.00000	854	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		635.00000	701	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		827.00000	758	17.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		541.00000	598	18.24	0.00	0	12,446.00

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	13.40	Put		1,033.00000	955	18.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		329.00000	363	20.30	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,821.00000	1,721	20.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		75.00000	86	24.63	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,667.00000	4,543	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		618.00000	682	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		860.00000	789	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		570.00000	630	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		963.00000	887	18.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		555.00000	614	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		998.00000	921	18.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		527.00000	582	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		1,069.00000	989	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		500.00000	553	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		1,142.00000	1,060	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		451.00000	499	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,293.00000	1,206	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		398.00000	440	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,490.00000	1,397	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		388.00000	430	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,531.00000	1,437	19.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		370.00000	409	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,612.00000	1,516	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		361.00000	399	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,654.00000	1,557	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		336.00000	372	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,779.00000	1,679	20.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		344.00000	381	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,737.00000	1,638	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		429.00000	474	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,371.00000	1,282	19.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		487.00000	539	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		1,180.00000	1,096	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		463.00000	512	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,255.00000	1,169	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		475.00000	525	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		1,217.00000	1,132	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		418.00000	463	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,411.00000	1,320	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		379.00000	419	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,571.00000	1,476	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		353.00000	390	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,695.00000	1,597	19.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		408.00000	451	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,450.00000	1,358	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 14/06/2010 Currency Future	13.80	Call		440.00000	486	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		1,332.00000	1,244	19.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		408.00000	451	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,450.00000	1,358	19.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		418.00000	463	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,411.00000	1,320	19.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		463.00000	512	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		1,255.00000	1,169	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		513.00000	567	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		1,106.00000	1,024	18.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		300.00000	331	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,992.00000	1,889	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		211.00000	235	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,653.00000	2,543	22.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		134.00000	150	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,576.00000	3,457	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		82.00000	94	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,524.00000	4,401	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call		45.00000	51	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put		5,487.00000	5,358	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call		216.00000	241	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put		2,609.00000	2,498	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		137.00000	153	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,529.00000	3,410	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		84.00000	97	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,477.00000	4,354	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		46.00000	52	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,438.00000	5,310	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		4,322.00000	4,455	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		14.00000	12	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		2,855.00000	2,989	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		47.00000	46	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		1,482.00000	1,598	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		174.00000	156	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		149.00000	167	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,342.00000	3,224	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		70.00000	80	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		4,763.00000	4,638	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		30.00000	32	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		6,223.00000	6,090	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		21.00000	23	27.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		7,713.00000	7,580	27.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		4,764.00000	4,898	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		6.00000	5	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		3,294.00000	3,428	22.24	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	9.65	Put		36.00000	36	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		1,857.00000	1,978	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		100.00000	86	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		183.00000	204	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		2,926.00000	2,812	22.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		92.00000	106	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		4,334.00000	4,213	24.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		37.00000	42	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		5,780.00000	5,649	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		23.00000	25	26.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		7,265.00000	7,132	26.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		5,011.00000	5,146	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		4.00000	3	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		3,539.00000	3,673	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		31.00000	31	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		2,078.00000	2,211	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		71.00000	69	16.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		206.00000	230	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		2,698.00000	2,587	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		107.00000	119	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		4,099.00000	3,976	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		43.00000	49	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,536.00000	5,406	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		24.00000	26	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		7,017.00000	6,884	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,441.00000	3,575	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		33.00000	32	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		2,465.00000	2,599	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		57.00000	56	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		1,562.00000	1,680	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		155.00000	137	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		895.00000	982	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		487.00000	440	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		314.00000	347	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,906.00000	1,804	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		197.00000	219	22.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,789.00000	2,676	22.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		126.00000	140	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,718.00000	3,598	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		2,562.00000	2,696	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		54.00000	54	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		1,645.00000	1,763	16.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		137.00000	121	16.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		131.00000	146	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,624.00000	3,504	23.61	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.40	Call			79.00000	91	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,572.00000	4,448	24.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			3,588.00000	3,722	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			30.00000	30	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			2,611.00000	2,745	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			53.00000	52	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			1,686.00000	1,806	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			129.00000	113	16.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			72.00000	83	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,715.00000	4,590	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			281.00000	310	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			2,123.00000	2,017	21.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			175.00000	195	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			3,017.00000	2,902	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			114.00000	127	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,956.00000	3,834	24.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			64.00000	73	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,907.00000	4,781	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			250.00000	278	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,343.00000	2,235	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			156.00000	174	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,249.00000	3,132	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			101.00000	114	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			4,193.00000	4,072	24.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			55.00000	63	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			5,148.00000	5,020	24.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,196.00000	3,331	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			39.00000	38	21.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,223.00000	2,356	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			65.00000	64	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,365.00000	1,479	16.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			207.00000	187	16.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			221.00000	247	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,564.00000	2,454	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			140.00000	156	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,482.00000	3,363	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			87.00000	100	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,429.00000	4,307	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			47.00000	54	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			5,390.00000	5,261	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,050.00000	3,184	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			43.00000	41	21.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,252.00000	1,365	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			244.00000	222	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			3,001.00000	3,136	21.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.95	Put			44.00000	43	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,033.00000	2,163	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			76.00000	70	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,218.00000	1,328	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			261.00000	235	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			689.00000	762	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			731.00000	669	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			201.00000	224	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,744.00000	2,632	22.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			128.00000	143	23.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,671.00000	3,551	23.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			77.00000	88	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,619.00000	4,495	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			42.00000	48	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,584.00000	5,455	24.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			2,903.00000	3,038	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			46.00000	45	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			1,945.00000	2,067	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			87.00000	74	16.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			192.00000	214	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,834.00000	2,721	22.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			123.00000	137	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,766.00000	3,645	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			40.00000	45	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,682.00000	5,552	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			2,806.00000	2,940	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			48.00000	48	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			118.00000	132	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,861.00000	3,739	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			68.00000	78	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,811.00000	4,685	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,099.00000	3,233	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			41.00000	40	21.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,126.00000	2,260	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			69.00000	67	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,289.00000	1,403	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			231.00000	210	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,245.00000	3,379	22.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			38.00000	37	22.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,271.00000	2,405	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			64.00000	62	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,403.00000	1,519	16.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			196.00000	176	16.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			227.00000	253	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,519.00000	2,410	21.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.20	Call			143.00000	160	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,435.00000	3,317	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			89.00000	103	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,382.00000	4,260	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			49.00000	56	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,341.00000	5,213	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,271.00000	2,405	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			64.00000	62	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,403.00000	1,519	16.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			196.00000	176	16.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			227.00000	253	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,519.00000	2,410	21.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			2,952.00000	3,087	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			45.00000	44	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			1,989.00000	2,115	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			81.00000	72	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,185.00000	1,291	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			278.00000	248	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			41.00000	46	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,633.00000	5,503	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			1,901.00000	2,022	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			93.00000	80	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,122.00000	1,222	16.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			314.00000	279	16.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			188.00000	209	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,880.00000	2,766	22.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			121.00000	135	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,813.00000	3,692	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			38.00000	43	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,731.00000	5,601	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,392.00000	3,526	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			34.00000	33	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,416.00000	2,550	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			59.00000	58	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,522.00000	1,639	16.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			164.00000	146	16.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			244.00000	272	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			2,387.00000	2,279	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			153.00000	170	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,295.00000	3,178	23.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			98.00000	112	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,240.00000	4,119	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			54.00000	61	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,196.00000	5,068	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			27.00000	29	25.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.55	Put			6,669.00000	6,536	25.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			13.00000	16	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,656.00000	8,523	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,320.00000	2,453	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			62.00000	60	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,442.00000	1,558	16.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			185.00000	166	16.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			26.00000	28	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,768.00000	6,635	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			13.00000	15	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,755.00000	8,622	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			25.00000	27	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,868.00000	6,734	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			12.00000	14	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,854.00000	8,721	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,148.00000	3,282	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			40.00000	39	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,175.00000	2,308	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			67.00000	65	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,326.00000	1,441	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			219.00000	198	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			171.00000	191	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			3,063.00000	2,948	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			62.00000	71	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			4,955.00000	4,828	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			25.00000	27	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			6,917.00000	6,784	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			12.00000	13	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			8,904.00000	8,771	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,033.00000	2,163	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			76.00000	70	16.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,218.00000	1,328	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			261.00000	235	16.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			689.00000	762	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			731.00000	669	17.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			160.00000	178	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,202.00000	3,085	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			57.00000	65	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			5,099.00000	4,972	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			24.00000	26	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			7,066.00000	6,933	26.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			11.00000	12	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			9,053.00000	8,920	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			160.00000	178	22.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,202.00000	3,085	22.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.00	Call		24.00000	26	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		7,116.00000	6,983	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		10.00000	12	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		9,103.00000	8,969	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		146.00000	163	23.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		3,389.00000	3,270	23.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		50.00000	57	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		5,293.00000	5,165	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		9.00000	11	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		9,252.00000	9,118	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call		2,757.00000	2,892	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		49.00000	49	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		1,814.00000	1,935	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		106.00000	92	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		602.00000	664	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		894.00000	821	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		23.00000	25	26.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		7,315.00000	7,182	26.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		9.00000	11	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		9,301.00000	9,168	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		2,659.00000	2,794	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		52.00000	51	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		1,728.00000	1,848	16.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		121.00000	105	16.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		22.00000	24	26.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		7,415.00000	7,281	26.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		9.00000	10	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		9,401.00000	9,267	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		2,708.00000	2,843	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		51.00000	50	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		1,771.00000	1,891	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		113.00000	98	16.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		1,032.00000	1,127	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		374.00000	334	16.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		22.00000	24	26.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		7,365.00000	7,232	26.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		9.00000	10	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		9,351.00000	9,218	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		52.00000	59	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		5,244.00000	5,116	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		23.00000	25	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		7,216.00000	7,082	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		10.00000	11	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		9,202.00000	9,069	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		163.00000	182	22.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.90	Put		3,156.00000	3,040	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		59.00000	67	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		5,051.00000	4,924	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		11.00000	13	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		9,003.00000	8,870	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		3,490.00000	3,624	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		32.00000	31	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		2,513.00000	2,648	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		56.00000	55	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call		1,603.00000	1,722	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put		146.00000	129	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call		27.00000	29	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put		6,570.00000	6,437	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call		14.00000	17	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put		8,557.00000	8,424	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call		28.00000	30	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put		6,520.00000	6,387	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call		15.00000	17	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put		8,507.00000	8,374	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,343.00000	3,477	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		35.00000	35	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		2,368.00000	2,502	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		60.00000	59	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		26.00000	28	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,719.00000	6,585	25.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		13.00000	15	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,705.00000	8,572	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		179.00000	200	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,971.00000	2,857	22.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		66.00000	76	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		4,859.00000	4,733	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		26.00000	28	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		6,818.00000	6,685	25.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		12.00000	14	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,805.00000	8,671	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		167.00000	186	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		3,110.00000	2,994	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		60.00000	69	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		5,003.00000	4,876	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		25.00000	27	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		6,967.00000	6,834	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		11.00000	13	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		8,954.00000	8,820	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		22.00000	24	26.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		7,464.00000	7,331	26.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	22.35	Call			8.00000	10	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			9,451.00000	9,317	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			23.00000	25	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			7,166.00000	7,033	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			10.00000	12	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			9,152.00000	9,019	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			3,686.00000	3,821	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			29.00000	28	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			29.00000	31	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,371.00000	6,238	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			16.00000	19	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,358.00000	8,226	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			28.00000	30	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			6,470.00000	6,337	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			15.00000	17	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			8,457.00000	8,325	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,637.00000	3,772	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			29.00000	29	23.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			28.00000	31	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,421.00000	6,288	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			15.00000	18	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			8,408.00000	8,275	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			3,784.00000	3,919	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			27.00000	26	24.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			233.00000	259	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,475.00000	2,366	21.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			30.00000	32	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			6,272.00000	6,139	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			17.00000	20	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			8,259.00000	8,127	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			3,883.00000	4,017	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			25.00000	25	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			31.00000	33	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			6,173.00000	6,040	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			18.00000	21	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			8,160.00000	8,028	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			3,834.00000	3,968	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			26.00000	25	24.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			238.00000	266	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,431.00000	2,323	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			95.00000	109	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,287.00000	4,166	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			17.00000	20	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,210.00000	8,077	28.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,932.00000	4,066	24.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.00	Put			24.00000	23	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			31.00000	34	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,123.00000	5,991	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			18.00000	21	27.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			8,111.00000	7,978	27.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			4,176.00000	4,308	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put			18.00000	15	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call			35.00000	40	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put			5,877.00000	5,747	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call			20.00000	22	27.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			7,863.00000	7,729	27.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			4,224.00000	4,357	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put			17.00000	14	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call			287.00000	317	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put			2,079.00000	1,974	20.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call			116.00000	129	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put			3,908.00000	3,786	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call			36.00000	41	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put			5,828.00000	5,698	24.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call			20.00000	22	27.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put			7,813.00000	7,679	27.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call			4,127.00000	4,259	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put			20.00000	17	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call			275.00000	303	21.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put			2,167.00000	2,060	21.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call			111.00000	124	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put			4,004.00000	3,881	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call			34.00000	38	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put			5,926.00000	5,796	24.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call			20.00000	22	27.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put			7,912.00000	7,779	27.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call			4,518.00000	4,651	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put			10.00000	8	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call			22.00000	24	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put			7,514.00000	7,381	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call			4,567.00000	4,700	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put			9.00000	8	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call			4,273.00000	4,406	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put			15.00000	13	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call			293.00000	324	20.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put			2,036.00000	1,931	20.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call			21.00000	22	27.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put			7,763.00000	7,630	27.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call			4,079.00000	4,211	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put			21.00000	18	24.51	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.85	Call		269.00000	297	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put		2,211.00000	2,104	21.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call		109.00000	122	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put		4,051.00000	3,929	24.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call		33.00000	37	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put		5,975.00000	5,844	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Call		20.00000	22	27.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put		7,962.00000	7,829	27.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Call		4,665.00000	4,799	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Put		8.00000	6	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Call		4,863.00000	4,997	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Put		5.00000	4	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Call		4,715.00000	4,848	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Put		7.00000	6	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Call		3,735.00000	3,870	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Put		28.00000	27	23.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Call		4,371.00000	4,504	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Put		13.00000	11	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Call		307.00000	339	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Put		1,949.00000	1,846	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Call		21.00000	23	27.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Put		7,663.00000	7,530	27.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Call		0.00000	4,162	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Put		0.00000	19	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Call		0.00000	290	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Put		0.00000	2,147	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Call		0.00000	36	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Put		0.00000	5,893	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Call		0.00000	21	27.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Put		0.00000	7,879	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.44610	11.43460		16.78	4,521,209.50	395	35,901.00
€ / R On 14/12/2009 Currency Future	11.45	Call		274.00000	276	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		289.00000	280	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		356.00000	359	17.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		221.00000	213	17.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		450.00000	455	17.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		165.00000	159	17.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		484.00000	489	17.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		149.00000	143	17.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		519.00000	525	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		134.00000	129	17.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		592.00000	600	17.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		108.00000	104	17.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		555.00000	562	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 14/12/2009 Currency Future	11.00	Put			120.00000	116	17.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			417.00000	422	17.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			183.00000	176	17.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			327.00000	330	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			243.00000	234	16.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			386.00000	390	17.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			201.00000	194	17.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			89.00000	89	19.94	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put			854.00000	842	19.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			5.00000	5	29.18	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,171.00000	3,159	29.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			300.00000	302	16.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			265.00000	256	16.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			58.00000	58	21.20	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,123.00000	1,111	21.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			254.00000	256	16.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			320.00000	310	16.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			188.00000	189	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			453.00000	442	17.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			219.00000	220	17.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			384.00000	374	17.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			174.00000	175	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			490.00000	479	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			161.00000	162	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			527.00000	516	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			203.00000	204	17.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			418.00000	407	17.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			139.00000	139	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			604.00000	593	18.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			150.00000	150	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			565.00000	554	18.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			236.00000	237	17.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			351.00000	341	17.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			119.00000	119	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			685.00000	673	19.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			111.00000	111	19.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			726.00000	715	19.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			103.00000	103	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			768.00000	757	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			129.00000	129	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			644.00000	633	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			96.00000	95	19.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			811.00000	799	19.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			83.00000	82	20.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			898.00000	886	20.15	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	12.55	Call		54.00000	54	21.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,169.00000	1,158	21.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		62.00000	62	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,078.00000	1,066	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		67.00000	66	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,032.00000	1,020	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		47.00000	47	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,263.00000	1,251	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		44.00000	44	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,310.00000	1,298	22.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		41.00000	41	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,357.00000	1,345	22.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		39.00000	38	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,404.00000	1,392	22.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		30.00000	30	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,595.00000	1,584	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		24.00000	23	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,789.00000	1,777	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		19.00000	19	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,984.00000	1,973	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		21.00000	21	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,887.00000	1,875	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		20.00000	20	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,935.00000	1,924	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		20.00000	20	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,935.00000	1,924	24.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		14.00000	14	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,229.00000	2,218	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		13.00000	13	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,279.00000	2,267	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		15.00000	15	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,180.00000	2,169	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		16.00000	16	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,131.00000	2,120	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		17.00000	17	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,082.00000	2,070	25.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		16.00000	16	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,131.00000	2,120	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		18.00000	18	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,033.00000	2,022	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		11.00000	11	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,427.00000	2,415	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		22.00000	22	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,838.00000	1,826	24.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		4.00000	4	30.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.85	Put		3,419.00000	3,408	30.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		12.00000	12	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,328.00000	2,316	26.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		10.00000	10	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,525.00000	2,514	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		9.00000	9	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,624.00000	2,613	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		8.00000	8	27.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,723.00000	2,712	27.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		7.00000	7	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,823.00000	2,811	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		21.00000	21	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,887.00000	1,875	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		19.00000	19	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,984.00000	1,973	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		12.00000	12	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,377.00000	2,365	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		11.00000	10	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,476.00000	2,464	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		9.00000	9	27.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,575.00000	2,563	27.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		28.00000	28	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,644.00000	1,632	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		25.00000	25	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,741.00000	1,729	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		14.00000	14	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,229.00000	2,218	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		25.00000	25	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,741.00000	1,729	23.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		11.00000	11	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,427.00000	2,415	26.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		27.00000	26	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,692.00000	1,680	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		12.00000	12	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,377.00000	2,365	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		11.00000	10	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,476.00000	2,464	26.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		8.00000	8	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,674.00000	2,662	27.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		9.00000	9	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,624.00000	2,613	27.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		32.00000	32	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,547.00000	1,536	23.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		34.00000	34	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,499.00000	1,488	22.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Call			27.00000	26	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			1,692.00000	1,680	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			15.00000	15	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,180.00000	2,169	25.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			34.00000	34	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,499.00000	1,488	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			36.00000	36	22.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,452.00000	1,440	22.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			28.00000	28	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,644.00000	1,632	23.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			51.00000	50	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,216.00000	1,204	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			72.00000	71	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			987.00000	975	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			47.00000	47	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,263.00000	1,251	21.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			77.00000	77	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			942.00000	930	20.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			67.00000	66	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,032.00000	1,020	20.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			51.00000	50	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,216.00000	1,204	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			837.00000	846	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			52.00000	50	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			5.00000	5	29.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,220.00000	3,209	29.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,015.00000	1,026	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			31.00000	30	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			4.00000	4	29.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,320.00000	3,308	29.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,892.00000	1,903	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			7.00000	7	24.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			2.00000	2	32.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,118.00000	4,106	32.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			1.00000	1	37.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,616.00000	5,605	37.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	42.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,116.00000	7,104	42.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,189.00000	2,200	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			5.00000	4	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			752.00000	761	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			67.00000	65	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			3.00000	3	31.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,818.00000	3,807	31.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			1.00000	1	36.33	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	16.75	Put		5,316.00000	5,305	36.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		1.00000	1	41.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		6,816.00000	6,804	41.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		89.00000	89	19.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		854.00000	842	19.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,338.00000	2,349	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		4.00000	3	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		881.00000	890	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		46.00000	44	18.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		3.00000	3	30.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,669.00000	3,657	30.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		1.00000	1	35.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,167.00000	5,155	35.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		1.00000	1	40.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,666.00000	6,655	40.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,635.00000	3,646	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,637.00000	2,648	28.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		2.00000	2	28.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,645.00000	1,656	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		11.00000	10	22.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		711.00000	719	17.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		76.00000	73	17.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		4.00000	4	29.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,370.00000	3,358	29.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		2.00000	2	33.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,367.00000	4,356	33.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,735.00000	3,746	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,736.00000	2,748	29.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		2.00000	2	29.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,744.00000	1,755	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		9.00000	9	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		794.00000	803	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		59.00000	57	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		5.00000	5	29.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,270.00000	3,258	29.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		2.00000	2	32.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,267.00000	4,256	32.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,785.00000	3,796	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,786.00000	2,798	29.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		2.00000	1	29.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,793.00000	1,804	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		8.00000	8	23.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.65	Call			2.00000	2	32.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,218.00000	4,206	32.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,535.00000	3,546	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,537.00000	2,548	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			3.00000	2	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,547.00000	1,558	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			12.00000	12	22.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			631.00000	638	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			96.00000	92	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			4.00000	4	30.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,469.00000	3,458	30.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			2.00000	2	33.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,467.00000	4,456	33.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,435.00000	3,446	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,438.00000	2,449	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			3.00000	3	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,449.00000	1,460	21.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			15.00000	14	21.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			4.00000	4	30.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,569.00000	3,557	30.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			2.00000	2	33.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,567.00000	4,556	33.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,335.00000	3,346	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			0.00000	0	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,352.00000	1,362	20.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			17.00000	16	20.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			2.00000	2	34.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,667.00000	4,655	34.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,385.00000	3,396	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			0.00000	0	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,388.00000	2,399	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			3.00000	3	27.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,400.00000	1,411	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			16.00000	15	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			3.00000	3	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,619.00000	3,607	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			2.00000	2	34.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,617.00000	4,605	34.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,585.00000	3,596	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,587.00000	2,598	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			2.00000	2	28.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,596.00000	1,607	22.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.85	Put		11.00000	11	22.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		670.00000	678	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		86.00000	82	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		2.00000	2	33.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,417.00000	4,406	33.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,685.00000	3,696	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,687.00000	2,698	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		2.00000	2	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,694.00000	1,705	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		10.00000	9	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		2.00000	2	33.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,317.00000	4,306	33.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,835.00000	3,846	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,836.00000	2,847	29.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		2.00000	1	29.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,842.00000	1,854	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		8.00000	7	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		2.00000	2	32.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,168.00000	4,156	32.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,835.00000	3,846	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,935.00000	3,946	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,936.00000	2,947	30.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		1.00000	1	30.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,941.00000	1,953	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		7.00000	6	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		970.00000	980	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		35.00000	34	18.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		6.00000	6	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,071.00000	3,059	28.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		2.00000	2	32.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,068.00000	4,056	32.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		4,135.00000	4,146	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		3,135.00000	3,147	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		1.00000	1	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		2,140.00000	2,151	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		5.00000	5	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		1,158.00000	1,169	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		24.00000	23	19.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		7.00000	7	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		2,872.00000	2,861	28.15	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.30	Call			3.00000	3	31.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,868.00000	3,857	31.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			4,235.00000	4,246	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,235.00000	3,247	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			0.00000	0	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,239.00000	2,250	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			4.00000	4	26.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,255.00000	1,265	20.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			20.00000	19	20.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			8.00000	7	27.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,773.00000	2,761	27.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			3.00000	3	31.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,768.00000	3,757	31.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			1.00000	1	37.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,766.00000	5,755	37.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	45.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,766.00000	7,754	45.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			1.00000	1	38.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			5,866.00000	5,855	38.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	0	45.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			7,866.00000	7,854	45.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			4,035.00000	4,046	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			3,036.00000	3,047	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			1.00000	1	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			2,040.00000	2,052	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			6.00000	5	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			1,063.00000	1,073	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			28.00000	27	18.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			3.00000	3	31.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			3,968.00000	3,956	31.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			1.00000	1	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			5,966.00000	5,955	38.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	0	45.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			7,966.00000	7,954	45.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			1.00000	1	38.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,066.00000	6,055	38.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	0	45.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,066.00000	8,054	45.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			1.00000	1	39.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,216.00000	6,205	39.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			0.00000	0	45.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,216.00000	8,204	45.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			1.00000	1	39.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.75	Put		6,316.00000	6,305	39.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		0.00000	0	45.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,316.00000	8,304	45.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		1.00000	1	40.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,466.00000	6,455	40.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		0.00000	0	45.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,466.00000	8,454	45.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		1.00000	1	40.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,416.00000	6,405	40.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		0.00000	0	45.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,416.00000	8,404	45.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		1.00000	1	39.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,166.00000	6,155	39.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		0.00000	0	45.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,166.00000	8,154	45.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		4,185.00000	4,196	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,185.00000	3,197	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		1.00000	1	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		1,206.00000	1,217	19.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		22.00000	21	19.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		1.00000	1	37.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,816.00000	5,805	37.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		1.00000	1	45.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,816.00000	7,804	45.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,085.00000	4,096	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,085.00000	3,097	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		1.00000	1	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,090.00000	2,101	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		5.00000	5	25.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,110.00000	1,121	19.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		26.00000	25	19.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		3.00000	3	31.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		3,918.00000	3,907	31.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		1.00000	1	38.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		5,916.00000	5,905	38.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		1.00000	0	45.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,916.00000	7,904	45.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		3,985.00000	3,996	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		2,986.00000	2,997	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		1.00000	1	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		1,991.00000	2,002	25.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		6.00000	6	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
€ / R On 14/12/2009 Currency Future	15.45	Call			3.00000	2	32.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			4,018.00000	4,006	32.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			1.00000	1	38.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,016.00000	6,005	38.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	0	45.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,016.00000	8,004	45.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			1.00000	1	39.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,366.00000	6,355	39.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	45.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,366.00000	8,354	45.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			1.00000	1	39.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,266.00000	6,255	39.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	45.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,266.00000	8,254	45.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			4,335.00000	4,346	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			1.00000	1	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			5,666.00000	5,655	37.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	44.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			7,666.00000	7,654	44.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			4,285.00000	4,296	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			3,285.00000	3,296	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			0.00000	0	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			2,288.00000	2,300	26.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			4.00000	4	26.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			1,303.00000	1,314	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			18.00000	18	20.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			3.00000	3	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			3,719.00000	3,707	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			1.00000	1	37.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put			5,716.00000	5,705	37.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	44.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put			7,716.00000	7,704	44.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call			4,385.00000	4,396	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put			0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	44.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put			7,616.00000	7,604	44.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call			4,435.00000	4,446	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put			0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call			1.00000	1	37.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put			5,566.00000	5,555	37.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	44.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put			7,566.00000	7,554	44.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call			4,485.00000	4,496	30.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	0	30.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call		3,485.00000	3,496	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		0.00000	0	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,487.00000	2,499	27.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		3.00000	3	27.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call		1,498.00000	1,509	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		13.00000	13	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		4.00000	4	30.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,519.00000	3,508	30.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		1.00000	1	36.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,516.00000	5,505	36.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		1.00000	1	44.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,516.00000	7,504	44.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.64020	11.62790		16.94	46,560.80	4	3,021.00
€ / R On 15/03/2010 Currency Future	11.65	Call		478.00000	481	16.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put		500.00000	490	16.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		546.00000	551	16.78	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put		418.00000	411	16.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		624.00000	629	16.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		346.00000	339	16.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		652.00000	657	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		324.00000	317	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		681.00000	686	16.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		303.00000	296	16.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		740.00000	746	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		262.00000	256	16.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		710.00000	716	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		282.00000	275	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		772.00000	777	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		244.00000	237	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		597.00000	602	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		369.00000	362	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		571.00000	576	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		393.00000	386	16.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		522.00000	527	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		444.00000	437	16.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		498.00000	503	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		470.00000	463	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		459.00000	461	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		531.00000	521	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		407.00000	408	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		629.00000	618	17.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		423.00000	425	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		595.00000	585	17.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		391.00000	392	17.65	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	11.90	Put			663.00000	652	17.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			375.00000	376	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			697.00000	686	17.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			360.00000	361	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			732.00000	721	17.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			333.00000	334	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			805.00000	793	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			227.00000	226	19.64	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,199.00000	1,186	19.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			837.00000	843	16.25	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			209.00000	203	16.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			346.00000	347	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			768.00000	757	18.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			459.00000	461	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			531.00000	521	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			441.00000	443	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			563.00000	553	17.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			320.00000	320	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			842.00000	830	18.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			308.00000	308	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			880.00000	868	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			296.00000	296	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			918.00000	906	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,387.00000	3,399	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			9.00000	9	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,402.00000	2,413	21.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			24.00000	23	21.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,446.00000	1,457	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			68.00000	67	17.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			144.00000	143	21.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,766.00000	1,753	21.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			67.00000	67	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,689.00000	2,677	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			29.00000	30	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,651.00000	3,640	24.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			16.00000	16	26.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,638.00000	4,626	26.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,436.00000	3,448	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			8.00000	8	26.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,450.00000	2,462	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			23.00000	22	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,492.00000	1,504	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			64.00000	63	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			149.00000	148	21.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,721.00000	1,708	21.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.20	Call			69.00000	70	23.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,642.00000	2,630	23.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			31.00000	31	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,603.00000	3,591	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			17.00000	17	26.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,589.00000	4,576	26.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,535.00000	3,547	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			7.00000	7	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,549.00000	2,561	22.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			21.00000	20	22.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,585.00000	1,597	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			57.00000	56	17.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			159.00000	158	21.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,631.00000	1,618	21.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			76.00000	76	23.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,548.00000	2,536	23.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			33.00000	34	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,505.00000	3,493	24.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			17.00000	17	25.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,490.00000	4,477	25.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,585.00000	3,597	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			7.00000	7	26.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,598.00000	2,610	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			20.00000	19	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,632.00000	1,643	18.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			54.00000	53	18.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			804.00000	810	16.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			226.00000	219	16.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			164.00000	164	20.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,586.00000	1,574	20.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			79.00000	79	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,501.00000	2,489	23.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			34.00000	35	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,457.00000	3,445	24.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			18.00000	18	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,440.00000	4,428	25.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,486.00000	3,498	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			8.00000	8	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,500.00000	2,511	21.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			22.00000	21	21.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,539.00000	1,550	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			61.00000	60	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			154.00000	153	21.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,676.00000	1,663	21.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			72.00000	73	23.21	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 15/03/2010 Currency Future	14.15	Put			2,595.00000	2,583	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			32.00000	32	24.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,554.00000	3,542	24.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			17.00000	17	26.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put			4,539.00000	4,527	26.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call			3,734.00000	3,746	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put			6.00000	6	27.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call			2,745.00000	2,757	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			17.00000	17	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,773.00000	1,785	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			46.00000	44	18.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			905.00000	912	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			177.00000	171	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			182.00000	182	20.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,455.00000	1,442	20.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			89.00000	90	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,362.00000	2,350	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			39.00000	39	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,311.00000	3,299	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			19.00000	19	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,291.00000	4,279	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,833.00000	3,845	27.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			5.00000	5	27.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,844.00000	2,856	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			16.00000	16	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,869.00000	1,880	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			41.00000	40	19.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			977.00000	984	16.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			149.00000	144	16.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			196.00000	195	20.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,368.00000	1,355	20.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			97.00000	98	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,269.00000	2,258	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			42.00000	43	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,214.00000	3,202	23.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			20.00000	20	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,192.00000	4,180	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,783.00000	3,795	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			5.00000	5	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,794.00000	2,807	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			17.00000	16	23.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,821.00000	1,832	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			43.00000	42	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			941.00000	947	16.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			163.00000	157	16.09	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 15/03/2010 Currency Future	12.85	Call			189.00000	189	20.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,411.00000	1,398	20.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			93.00000	94	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,315.00000	2,304	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			41.00000	41	24.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,263.00000	3,251	24.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			20.00000	20	25.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,242.00000	4,229	25.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,634.00000	3,647	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			7.00000	6	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,647.00000	2,659	22.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			19.00000	19	22.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,679.00000	1,690	18.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			51.00000	50	18.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			170.00000	170	20.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,542.00000	1,529	20.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			82.00000	83	23.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,454.00000	2,443	23.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			36.00000	36	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,408.00000	3,396	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			18.00000	18	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,390.00000	4,378	25.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,684.00000	3,696	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			6.00000	6	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,696.00000	2,708	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			18.00000	18	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,726.00000	1,737	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			48.00000	47	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			871.00000	877	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			193.00000	187	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			176.00000	176	20.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,498.00000	1,485	20.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			86.00000	86	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,408.00000	2,396	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			37.00000	38	24.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,359.00000	3,348	24.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			19.00000	19	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,341.00000	4,329	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,883.00000	3,895	27.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			5.00000	5	27.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,893.00000	2,905	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			15.00000	15	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,916.00000	1,927	19.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			38.00000	37	19.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,014.00000	1,021	15.98	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.75	Put			136.00000	131	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			203.00000	203	20.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,325.00000	1,312	20.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			102.00000	102	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,224.00000	2,212	22.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			44.00000	44	23.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,166.00000	3,154	23.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call			21.00000	21	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,143.00000	4,130	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,932.00000	3,945	27.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			5.00000	4	27.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,942.00000	2,955	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			15.00000	14	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,964.00000	1,975	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			36.00000	35	19.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			1,052.00000	1,059	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			124.00000	119	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			211.00000	210	19.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,283.00000	1,270	19.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			106.00000	107	22.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,178.00000	2,166	22.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			46.00000	46	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,118.00000	3,106	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			21.00000	21	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,093.00000	4,081	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			4,131.00000	4,143	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			3.00000	3	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			3,140.00000	3,152	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			12.00000	12	24.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			2,157.00000	2,169	20.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			30.00000	29	20.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			1,219.00000	1,231	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			91.00000	90	16.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			244.00000	244	19.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,116.00000	1,104	19.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			123.00000	122	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			1,995.00000	1,982	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			54.00000	55	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			2,926.00000	2,914	23.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			24.00000	24	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			3,896.00000	3,884	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,280.00000	4,292	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			2.00000	2	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,288.00000	3,300	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			10.00000	10	25.50	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 15/03/2010 Currency Future	9.35	Call			2,304.00000	2,316	21.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			26.00000	25	21.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,354.00000	1,366	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			77.00000	76	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			274.00000	274	18.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			996.00000	984	18.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			135.00000	134	21.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			1,857.00000	1,844	21.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			61.00000	62	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			2,783.00000	2,772	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			27.00000	27	24.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,749.00000	3,737	24.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			11.00000	11	28.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			5,733.00000	5,720	28.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			5.00000	5	32.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			7,727.00000	7,715	32.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			10.00000	10	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			5,882.00000	5,870	29.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			5.00000	5	32.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			7,877.00000	7,864	32.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			4,032.00000	4,044	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			4.00000	4	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			3,041.00000	3,053	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			13.00000	13	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			2,060.00000	2,072	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			32.00000	32	19.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			1,130.00000	1,142	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			102.00000	102	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			115.00000	115	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,087.00000	2,074	22.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			22.00000	23	24.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			3,994.00000	3,982	24.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			10.00000	10	29.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			5,982.00000	5,970	29.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			5.00000	4	32.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			7,977.00000	7,964	32.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			9.00000	9	29.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,081.00000	6,069	29.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			4.00000	4	32.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,076.00000	8,064	32.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,783.00000	3,795	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			5.00000	5	27.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			9.00000	9	29.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,231.00000	6,219	29.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			4.00000	4	32.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.85	Put		8,226.00000	8,214	32.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		8.00000	8	29.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,330.00000	6,318	29.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		3.00000	3	32.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,326.00000	8,313	32.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		8.00000	8	30.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,480.00000	6,468	30.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		3.00000	3	32.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,475.00000	8,463	32.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		8.00000	8	30.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,430.00000	6,418	30.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		3.00000	3	32.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,425.00000	8,413	32.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		9.00000	9	29.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,181.00000	6,169	29.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		4.00000	4	32.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,176.00000	8,164	32.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,181.00000	4,193	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		3.00000	3	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,189.00000	3,201	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		11.00000	11	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,206.00000	2,218	20.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		28.00000	28	20.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,264.00000	1,275	16.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		86.00000	85	16.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		126.00000	126	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		1,949.00000	1,936	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		25.00000	25	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		3,847.00000	3,835	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		10.00000	10	28.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,832.00000	5,820	28.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		5.00000	5	32.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,827.00000	7,814	32.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,230.00000	4,242	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		2.00000	2	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,238.00000	3,250	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		11.00000	10	25.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,255.00000	2,267	20.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		27.00000	26	20.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,309.00000	1,320	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		81.00000	80	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		131.00000	130	21.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		1,903.00000	1,890	21.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		26.00000	26	24.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,798.00000	3,786	24.69	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	17.40	Call			10.00000	10	28.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			5,783.00000	5,770	28.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			5.00000	5	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			7,777.00000	7,765	32.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			4,081.00000	4,093	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			4.00000	3	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			3,090.00000	3,102	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			13.00000	12	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			2,109.00000	2,120	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			31.00000	30	20.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			1,175.00000	1,186	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			97.00000	96	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			119.00000	118	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,041.00000	2,028	22.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			23.00000	24	24.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			3,945.00000	3,933	24.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			10.00000	10	29.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			5,932.00000	5,920	29.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			5.00000	5	32.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			7,927.00000	7,914	32.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			9.00000	9	29.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,131.00000	6,119	29.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			4.00000	4	32.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,126.00000	8,114	32.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			8.00000	8	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,380.00000	6,368	29.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			3.00000	3	32.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,375.00000	8,363	32.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			9.00000	9	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,281.00000	6,268	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			4.00000	4	32.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,276.00000	8,263	32.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,982.00000	3,994	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			4.00000	4	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,992.00000	3,004	24.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			14.00000	14	24.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			2,012.00000	2,023	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			34.00000	33	19.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			1,091.00000	1,098	15.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			113.00000	108	15.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			111.00000	111	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,133.00000	2,121	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			22.00000	22	24.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,044.00000	4,032	24.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			10.00000	10	29.37	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	17.65	Put		6,032.00000	6,019	29.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call		4.00000	4	32.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,026.00000	8,014	32.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		4,380.00000	4,392	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		2.00000	2	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		11.00000	11	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		5,633.00000	5,621	28.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		5.00000	5	31.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		7,627.00000	7,615	31.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		4,330.00000	4,342	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		2.00000	2	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		3,337.00000	3,349	25.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		9.00000	9	25.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		2,353.00000	2,364	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		25.00000	24	21.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		1,400.00000	1,411	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		72.00000	71	17.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		139.00000	138	21.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		1,811.00000	1,798	21.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		28.00000	29	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		3,700.00000	3,688	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		11.00000	11	28.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		5,683.00000	5,671	28.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		5.00000	5	32.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		7,677.00000	7,665	32.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,479.00000	4,491	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		1.00000	1	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		11.00000	11	28.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,533.00000	5,521	28.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		5.00000	5	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,527.00000	7,515	31.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Call		4,429.00000	4,442	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Put		1.00000	1	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Call		11.00000	11	28.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Put		5,583.00000	5,571	28.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Call		5.00000	5	31.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Put		7,577.00000	7,565	31.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Call		4,529.00000	4,541	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Put		1.00000	1	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Call		12.00000	12	28.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Put		5,484.00000	5,471	28.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Call		5.00000	5	31.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Put		7,477.00000	7,465	31.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.83420	11.81920		17.06	0.00	0	808.00
€ / R On 14/06/2010 Currency Future	11.80	Call		0.00000	653	17.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	11.80	Put			0.00000	619	17.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call			686.00000	698	16.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put			567.00000	563	16.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call			758.00000	769	16.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put			489.00000	485	16.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call			809.00000	821	16.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put			440.00000	437	16.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call			836.00000	848	16.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put			417.00000	413	16.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call			863.00000	875	16.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put			394.00000	391	16.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Call			892.00000	903	16.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Put			372.00000	369	16.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call			733.00000	745	16.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put			514.00000	511	16.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call			783.00000	795	16.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put			464.00000	461	16.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call			604.00000	613	17.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			685.00000	679	17.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call			569.00000	577	17.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put			750.00000	743	17.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			536.00000	544	17.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			817.00000	810	17.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call			4,326.00000	4,341	24.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put			7.00000	7	24.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call			3,340.00000	3,356	22.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put			21.00000	21	22.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call			2,360.00000	2,376	18.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put			41.00000	41	18.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call			1,453.00000	1,466	16.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put			133.00000	132	16.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call			253.00000	257	20.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put			1,934.00000	1,923	20.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call			104.00000	106	24.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put			3,785.00000	3,772	24.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call			39.00000	40	26.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put			5,720.00000	5,706	26.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call			13.00000	14	27.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put			7,694.00000	7,679	27.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call			4,375.00000	4,390	24.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put			6.00000	6	24.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call			3,390.00000	3,405	22.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put			20.00000	21	22.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call			2,409.00000	2,424	18.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put			40.00000	40	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 14/06/2010 Currency Future	10.45	Call		1,494.00000	1,508	16.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put		125.00000	124	16.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call		259.00000	263	20.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put		1,890.00000	1,879	20.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call		106.00000	108	24.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put		3,737.00000	3,724	24.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call		40.00000	41	26.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put		5,671.00000	5,657	26.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call		14.00000	14	27.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put		7,644.00000	7,630	27.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call		4,277.00000	4,292	24.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put		8.00000	7	24.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call		3,291.00000	3,306	22.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put		22.00000	22	22.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call		2,312.00000	2,327	17.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put		42.00000	43	17.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call		1,411.00000	1,425	15.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put		142.00000	141	15.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call		247.00000	251	21.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put		1,978.00000	1,967	21.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call		102.00000	104	25.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put		3,833.00000	3,820	25.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call		38.00000	39	26.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put		5,769.00000	5,755	26.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call		13.00000	13	27.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put		7,744.00000	7,729	27.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call		4,425.00000	4,440	24.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put		6.00000	5	24.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call		3,439.00000	3,454	22.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put		20.00000	20	22.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call		2,458.00000	2,473	18.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put		39.00000	39	18.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call		1,536.00000	1,550	16.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put		117.00000	116	16.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call		265.00000	270	20.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put		1,846.00000	1,835	20.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call		108.00000	110	24.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put		3,689.00000	3,676	24.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call		41.00000	42	26.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put		5,622.00000	5,608	26.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call		14.00000	14	27.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put		7,595.00000	7,580	27.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call		4,474.00000	4,489	24.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put		5.00000	5	24.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call		3,488.00000	3,503	22.92	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 14/06/2010 Currency Future	8.35	Put		19.00000	19	22.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call		2,507.00000	2,522	18.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put		37.00000	38	18.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call		1,579.00000	1,592	16.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put		110.00000	108	16.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call		272.00000	276	20.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put		1,803.00000	1,792	20.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call		110.00000	112	24.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put		3,641.00000	3,628	24.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call		42.00000	44	26.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put		5,573.00000	5,559	26.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call		14.00000	15	27.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put		7,545.00000	7,531	27.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call		4,129.00000	4,144	24.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put		10.00000	10	24.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call		3,144.00000	3,159	21.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put		25.00000	25	21.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call		2,166.00000	2,181	17.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put		47.00000	47	17.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call		1,290.00000	1,305	15.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put		171.00000	171	15.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call		231.00000	234	21.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put		2,111.00000	2,100	21.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call		97.00000	99	25.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put		3,978.00000	3,964	25.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call		36.00000	37	27.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put		5,916.00000	5,903	27.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call		12.00000	12	27.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put		7,893.00000	7,878	27.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call		4,227.00000	4,242	24.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put		8.00000	8	24.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call		3,242.00000	3,257	21.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put		23.00000	23	21.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call		2,263.00000	2,278	17.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put		44.00000	44	17.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call		1,370.00000	1,385	15.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put		151.00000	150	15.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call		241.00000	245	21.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put		2,022.00000	2,011	21.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call		101.00000	102	25.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put		3,881.00000	3,868	25.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call		37.00000	39	27.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put		5,818.00000	5,804	27.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call		12.00000	13	27.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put		7,793.00000	7,779	27.86	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	7.30	Call		4,524.00000	4,539	24.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Put		4.00000	4	24.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Call		3,537.00000	3,553	23.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Put		18.00000	18	23.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Call		2,555.00000	2,571	18.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Put		36.00000	37	18.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Call		1,622.00000	1,635	16.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Put		102.00000	101	16.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Call		279.00000	283	20.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Put		1,759.00000	1,749	20.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Call		113.00000	115	24.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Put		3,593.00000	3,580	24.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Call		43.00000	45	26.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Put		5,524.00000	5,510	26.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Call		15.00000	15	27.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Put		7,496.00000	7,481	27.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Call		0.00000	4,046	24.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Put		0.00000	12	24.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Call		0.00000	3,061	21.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Put		0.00000	27	21.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Call		0.00000	2,084	16.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Put		0.00000	50	16.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Call		0.00000	1,227	15.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Put		0.00000	193	15.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Call		0.00000	224	21.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Put		0.00000	2,190	21.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Call		0.00000	95	25.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Put		0.00000	4,061	25.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Call		0.00000	35	27.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Put		0.00000	6,001	27.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Call		0.00000	12	27.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Put		0.00000	7,977	27.94	0.00	0	0.00
€ / R On 13/12/2010 Currency Future			12.20430	12.18700		17.57	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Call		0.00000	910	17.57	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Put		0.00000	905	17.57	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Call		948.00000	969	17.33	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Put		811.00000	815	17.33	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Call		0.00000	4,035	20.73	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Put		0.00000	31	20.73	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Call		0.00000	3,056	17.24	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Put		0.00000	51	17.24	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Call		0.00000	2,148	16.06	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Put		0.00000	143	16.06	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Call		0.00000	1,392	15.97	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Put		0.00000	388	15.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 13/12/2010 Currency Future	14.20	Call			0.00000	444	21.24	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Put			0.00000	2,440	21.24	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Call			0.00000	251	24.37	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Put			0.00000	4,247	24.37	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Call			0.00000	159	27.04	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Put			0.00000	6,155	27.04	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Call			0.00000	105	29.16	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Put			0.00000	8,101	29.16	0.00	0	0.00
AL13 On 05/11/2009 Index Future				249.01700	248.85100		0.00	0.00	0	10.00
AL7T On 04/02/2010 Index Future				318.72400	318.15100		0.00	0.00	0	24.00
ALBI On 05/11/2009 Index Future				290.95100	290.44000		0.00	75,647,260.00	26	686.00
ALBI On 04/02/2010 Index Future				296.20200	295.68500		0.00	0.00	0	6.00
ALBI On 06/05/2010 Index Future				301.59800	301.05500		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future				307.11300	306.56500		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future				126.94900	126.87400		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future				129.24000	129.16500		0.00	0.00	0	0.00
CRD1 On 06/05/2010 Index Future				131.71500	131.63900		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi				292.68750	292.17900		7.05	0.00	0	691.00
GOVI On 04/02/2010 jGovi				297.97050	297.45550		5.37	0.00	0	0.00
GOVI On 06/05/2010 jGovi				303.67750	303.15400		6.80	0.00	0	0.00
GOVI On 05/08/2010 jGovi				309.04600	308.55000		6.57	0.00	0	0.00
ILBI On 05/11/2009 Index Future				364.53000	364.53000		0.00	0.00	0	3.00
ILBI On 04/02/2010 Index Future				371.13100	371.13100		0.00	0.00	0	409.00
J153 On 31/08/2010 jSwap				7.40627	7.42921		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap				8.95000	8.92800		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap				8.74600	8.72800		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap				8.77900	8.76300		15.00	0.00	0	0.00
J203 On 15/09/2017 jSwap				9.07600	9.06400		15.00	0.00	0	0.00
J204 On 21/12/2018 jSwap				9.04000	9.02900		15.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J207 On 15/01/2020 jSwap				9.06300	9.05200		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	7.34800		0.22	0.00	0	0.00
JFRA On 04/02/2010 jFra				7.15200	7.15900		0.26	0.00	0	0.00
JFRA On 06/05/2010 jFra				7.31000	7.31700		0.33	0.00	0	0.00
JFRA On 05/08/2010 jFra				7.60100	7.61500		0.36	0.00	0	0.00
JFRA On 04/11/2010 jFra				7.93600	7.96100		0.38	0.00	0	0.00
JN02 On 05/11/2009 jNote				7.88700	7.90700		2.38	0.00	0	0.00
JN02 On 04/02/2010 jNote				8.11400	8.13300		2.63	0.00	0	0.00
JN05 On 05/11/2009 jNote				8.80500	8.78900		5.19	0.00	0	0.00
JN05 On 04/02/2010 jNote				8.93400	8.91500		5.41	0.00	0	0.00
JN10 On 05/11/2009 jNote				9.03900	9.02800		8.50	0.00	0	0.00
JN10 On 04/02/2010 jNote				9.10000	9.08800		8.73	0.00	0	0.00
JROD On 30/10/2009 jRod				6.79300	6.79400		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod				6.83600	6.84200		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod				7.04800	7.05700		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future				281.41200	280.89700		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future				286.49200	285.97000		0.00	0.00	0	0.00
OTH1 On 06/05/2010 Index Future				291.97800	291.44800		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future				7.47400	7.50300		0.78	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	0	0.80	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			804.00000	781	0.80	0.00	0	0.00
R155 On 05/11/2009 Bond Future				7.62300	7.67000		1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			194.00000	252	1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			54.00000	29	1.50	0.00	0	0.00
R155 On 04/02/2010 Bond Future				7.66700	7.72100		0.00	3,517.70	31	31.00
R155 On 04/02/2010 Bond Future	7.50	Call			1,032.00000	1,064	0.00	0.00	0	0.00
R155 On 04/02/2010 Bond Future	7.50	Put			1,367.00000	1,317	0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future				8.70400	8.71500		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			6,425.00000	6,369	5.42	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 04/02/2010 Bond Future			8.81500		8.82700		5.50	0.00	0	70.00
R157 On 04/02/2010 Bond Future	7.75	Call			111.00000	113	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			5,532.00000	5,475	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.90600		8.91900		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,031.00000	1,047	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			3,013.00000	2,969	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.97000		8.98400		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			1,837.00000	1,861	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,890.00000	2,851	5.34	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.26800		9.30900		11.25	0.00	0	11,680.00
R186 On 05/11/2009 Bond Future	9.00	Call			91.00000	110	11.25	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			2,966.00000	2,609	11.25	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			5.00000	6	11.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			5,289.00000	4,915	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			18,559.00000	18,184	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			15,730.00000	15,355	11.22	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.33100		9.37300		11.75	0.00	0	81.00
R186 On 04/02/2010 Bond Future	8.25	Call			194.00000	217	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			11,035.00000	10,678	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.38600		9.42900		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			2,259.00000	2,390	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			6,165.00000	5,914	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.42700		9.47200		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			3,835.00000	4,010	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			5,806.00000	5,585	12.22	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.77300		8.78400		5.25	0.00	0	488.00
R201 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,368.00000	5,323	5.16	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.87500		8.88700		5.25	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			25.00000	25	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,575.00000	5,529	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.96400		8.97700		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			771.00000	783	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,552.00000	2,516	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			9.02700		9.04100		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			1,779.00000	1,800	5.26	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,923.00000	1,895	5.26	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.23200		9.24300		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

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 05/11/2009 Bond Future	7.50	Put			9,847.00000	9,789	7.94	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.32900		9.34000		7.75	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			103.00000	105	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			6,219.00000	6,164	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.41000		9.42200		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			1,252.00000	1,268	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			3,398.00000	3,354	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.47100		9.48300		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			2,175.00000	2,196	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			3,320.00000	3,283	7.90	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.24100		9.25200		9.00	0.00	0	3,669.00
R204 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	8.66	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,858.00000	10,795	8.66	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.32400		9.33500		9.00	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			124.00000	125	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			6,814.00000	6,753	8.68	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.39800		9.41000		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			1,390.00000	1,408	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,682.00000	3,634	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.45500		9.46700		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			2,454.00000	2,478	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			3,631.00000	3,591	9.17	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.83500		8.84700		5.50	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.41	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,625.00000	4,585	5.41	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.95600		8.96900		5.50	0.00	0	2.00
R206 On 04/02/2010 Bond Future	7.50	Call			49.00000	50	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,828.00000	4,788	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			9.07200		9.08500		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,027.00000	1,039	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			2,031.00000	2,004	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			9.16100		9.17500		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			1,387.00000	1,403	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,879.00000	1,855	4.81	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.36000		9.42100		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			12,262.00000	11,905	9.64	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.44000		9.50300		10.00	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			93.00000	111	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			7,683.00000	7,339	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.51300		9.57900		9.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 06/05/2010 Bond Future	9.25	Call			1,616.00000	1,760	9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,490.00000	3,262	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.57100		9.63900		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			2,722.00000	2,900	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			3,492.00000	3,295	10.20	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.37000		9.41100		10.50	0.00	0	5,008.00
R208 On 05/11/2009 Bond Future	7.75	Call			0.00000	0	10.38	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,881.00000	10,633	10.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.44500		9.48700		10.50	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			216.00000	238	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			6,350.00000	6,123	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.51000		9.55400		10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			1,722.00000	1,821	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			3,518.00000	3,360	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.56000		9.60500		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			2,930.00000	3,052	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			3,534.00000	3,398	10.93	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.87500		8.90600		15.00	0.00	0	3,565.00
R209 On 05/11/2009 Bond Future	9.00	Call			1,174.00000	1,306	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			443.00000	331	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			12,554.00000	12,310	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			0.00000	0	15.23	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			17,862.00000	17,618	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			15,146.00000	14,902	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			6,157.00000	6,401	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			8.91500		8.94600		14.75	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			7,847.00000	8,058	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			349.00000	318	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			46.00000	50	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			12,891.00000	12,653	14.60	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.94700		8.97900		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			1,645.00000	1,722	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			5,508.00000	5,337	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.96700		9.00000		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			3,167.00000	3,276	15.30	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			5,133.00000	4,988	15.30	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			289.03500		288.53400		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			294.25200		293.74500		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
TRT1 On 06/05/2010 Index Future			299.88700	299.37200		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			7.05020	7.00410		15.55	846,024.00	120	10,525.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		161.00000	188	15.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		157.00000	138	15.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		190.00000	219	16.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		136.00000	119	16.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		222.00000	253	16.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		118.00000	103	16.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		256.00000	289	16.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		102.00000	88	16.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		256.00000	289	16.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		102.00000	88	16.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		292.00000	326	17.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		87.00000	76	17.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		329.00000	365	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		75.00000	65	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		368.00000	406	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		64.00000	55	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		368.00000	406	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		64.00000	55	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		409.00000	447	18.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		55.00000	47	18.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		409.00000	447	18.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		55.00000	47	18.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		292.00000	326	17.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		87.00000	76	17.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		538.00000	579	19.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		34.00000	29	19.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		583.00000	625	19.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		29.00000	24	19.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		494.00000	534	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		40.00000	34	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		583.00000	625	19.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		29.00000	24	19.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		628.00000	671	20.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		24.00000	21	20.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		451.00000	490	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		47.00000	40	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		494.00000	534	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		40.00000	34	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		222.00000	253	16.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		118.00000	103	16.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		628.00000	671	20.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		24.00000	21	20.01	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	Call			675.00000	718	20.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			21.00000	17	20.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			722.00000	765	20.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			17.00000	15	20.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			722.00000	765	20.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			17.00000	15	20.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call			769.00000	813	21.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put			15.00000	12	21.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			123.00000	139	15.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			219.00000	189	15.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			94.00000	106	16.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			290.00000	256	16.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			71.00000	81	17.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			367.00000	330	17.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			190.00000	219	16.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			136.00000	119	16.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			141.00000	159	15.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			187.00000	159	15.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			107.00000	121	16.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			253.00000	221	16.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			107.00000	121	16.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			253.00000	221	16.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			82.00000	92	16.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			328.00000	292	16.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			141.00000	159	15.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			187.00000	159	15.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			6,154.00000	6,200	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put			0.00000	0	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call			4,654.00000	4,700	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put			0.00000	0	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call			3,154.00000	3,200	30.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put			0.00000	0	30.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call			1,655.00000	1,701	29.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put			1.00000	1	29.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call			6.00000	7	24.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put			1,352.00000	1,307	24.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call			1.00000	1	33.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put			2,847.00000	2,801	33.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call			0.00000	0	40.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put			4,346.00000	4,300	40.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call			0.00000	0	46.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put			5,846.00000	5,800	46.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call			6,404.00000	6,450	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put			0.00000	0	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call			4,904.00000	4,950	43.63	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,404.00000	3,450	34.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	34.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,905.00000	1,951	31.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		1.00000	0	31.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		10.00000	11	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,106.00000	1,061	22.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	31.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,597.00000	2,551	31.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	39.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,096.00000	4,050	39.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	45.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,596.00000	5,550	45.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,454.00000	6,500	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,954.00000	5,000	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,454.00000	3,500	35.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	35.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,955.00000	2,001	32.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		0.00000	0	32.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		11.00000	12	22.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,057.00000	1,012	22.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	31.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,547.00000	2,501	31.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	39.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,046.00000	4,000	39.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	44.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,546.00000	5,500	44.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		913.00000	958	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		9.00000	7	22.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		816.00000	861	21.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		12.00000	10	21.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		1,109.00000	1,154	23.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		5.00000	4	23.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		1,010.00000	1,056	22.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		6.00000	5	22.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		865.00000	909	21.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		10.00000	9	21.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		816.00000	861	21.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		12.00000	10	21.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		961.00000	1,006	22.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		7.00000	6	22.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		675.00000	718	20.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		21.00000	17	20.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.95	Call		1,059.00000	1,105	23.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		5.00000	5	23.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,654.00000	3,700	38.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	38.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,654.00000	2,700	28.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	28.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		0.00000	0	35.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,346.00000	3,300	35.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	44.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,346.00000	5,300	44.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	48.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,346.00000	7,300	48.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,554.00000	4,600	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,554.00000	3,600	36.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	36.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,554.00000	2,600	29.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	0	29.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,556.00000	1,601	28.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		1.00000	1	28.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		5.00000	6	24.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,451.00000	1,405	24.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		0.00000	0	36.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,446.00000	3,400	36.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	44.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,446.00000	5,400	44.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	48.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,446.00000	7,400	48.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,504.00000	4,550	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,504.00000	3,550	36.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	36.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,504.00000	2,550	29.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	0	29.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,506.00000	1,552	27.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		2.00000	1	27.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		5.00000	5	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,501.00000	1,455	25.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		0.00000	0	36.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,496.00000	3,450	36.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	44.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,496.00000	5,450	44.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	48.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,496.00000	7,450	48.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,454.00000	4,500	43.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,454.00000	2,500	29.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		0.00000	0	29.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,456.00000	1,502	27.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		2.00000	2	27.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		4.00000	5	25.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,550.00000	1,504	25.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		0.00000	0	36.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,546.00000	3,500	36.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	48.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,546.00000	7,500	48.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,404.00000	4,450	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		2,404.00000	2,450	29.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		0.00000	0	29.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,406.00000	1,452	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		2.00000	2	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		4.00000	4	25.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		1,600.00000	1,554	25.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		0.00000	0	37.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		3,596.00000	3,550	37.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	48.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		7,596.00000	7,550	48.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		4,354.00000	4,400	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		3,354.00000	3,400	33.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	33.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		2,354.00000	2,400	30.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		0.00000	0	30.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		1,356.00000	1,402	26.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		2.00000	2	26.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		4.00000	4	26.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		1,650.00000	1,604	26.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		0.00000	0	37.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		3,646.00000	3,600	37.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	45.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		5,646.00000	5,600	45.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	48.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		7,646.00000	7,600	48.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,604.00000	4,650	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,604.00000	3,650	37.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	37.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,604.00000	2,650	28.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		0.00000	0	28.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,605.00000	1,651	28.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			1.00000	1	28.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			6.00000	6	24.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,402.00000	1,356	24.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			0.00000	0	36.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,396.00000	3,350	36.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			0.00000	0	44.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,396.00000	5,350	44.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	48.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,396.00000	7,350	48.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			4,304.00000	4,350	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			3,304.00000	3,350	32.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	32.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			2,304.00000	2,350	30.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			0.00000	0	30.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call			1,307.00000	1,353	25.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			3.00000	2	25.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			3.00000	4	26.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			1,699.00000	1,653	26.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			0.00000	0	37.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			3,696.00000	3,650	37.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			0.00000	0	45.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			5,696.00000	5,650	45.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	48.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			7,696.00000	7,650	48.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			4,254.00000	4,300	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			3,254.00000	3,300	31.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	31.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			2,254.00000	2,300	30.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			1,257.00000	1,303	25.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			3.00000	3	25.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			3.00000	3	26.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			1,749.00000	1,703	26.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			0.00000	0	37.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			3,746.00000	3,700	37.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	45.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			5,746.00000	5,700	45.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	48.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			7,746.00000	7,700	48.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			4,104.00000	4,150	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			3,104.00000	3,150	29.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	29.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		2,104.00000	2,150	31.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		0.00000	0	31.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		3.00000	3	27.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		1,899.00000	1,853	27.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		0.00000	0	38.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		3,896.00000	3,850	38.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	46.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		5,896.00000	5,850	46.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	48.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		7,896.00000	7,850	48.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		4,204.00000	4,250	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		3,204.00000	3,250	31.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	31.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		2,204.00000	2,250	30.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		0.00000	0	30.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		1,208.00000	1,253	24.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		4.00000	3	24.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		3.00000	3	27.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		1,799.00000	1,753	27.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		0.00000	0	38.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		3,796.00000	3,750	38.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	45.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		5,796.00000	5,750	45.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	48.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		7,796.00000	7,750	48.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		4,154.00000	4,200	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		2,154.00000	2,200	31.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		0.00000	0	31.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		1,158.00000	1,204	24.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		4.00000	4	24.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		3.00000	3	27.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		1,849.00000	1,803	27.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		0.00000	0	38.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		3,846.00000	3,800	38.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	48.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		7,846.00000	7,800	48.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Call		0.00000	4,050	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Put		0.00000	0	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Call		0.00000	3,050	27.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Put		0.00000	0	27.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Call		0.00000	2,050	31.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Put		0.00000	0	31.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	9.00	Call		0.00000	2	28.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Put		0.00000	1,952	28.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Call		0.00000	0	39.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Put		0.00000	3,950	39.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Call		0.00000	0	46.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Put		0.00000	5,950	46.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Call		0.00000	0	48.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Put		0.00000	7,950	48.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			7.10070	7.05490		15.91	1,491,147.00	210	8,333.00
ZAAD On 15/03/2010 Currency Future	7.05	Call		0.00000	304	15.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Put		0.00000	253	15.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		304.00000	331	15.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		249.00000	230	15.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		331.00000	359	16.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		227.00000	208	16.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		360.00000	389	16.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		205.00000	188	16.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		390.00000	420	16.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		185.00000	169	16.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		421.00000	452	16.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		166.00000	151	16.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		454.00000	486	16.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		149.00000	135	16.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		488.00000	521	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		133.00000	120	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		488.00000	521	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		133.00000	120	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		421.00000	452	16.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		166.00000	151	16.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		597.00000	633	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		92.00000	82	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		636.00000	673	16.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		81.00000	72	16.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		559.00000	594	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		105.00000	94	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		559.00000	594	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		105.00000	94	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		676.00000	713	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		71.00000	63	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		523.00000	557	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		118.00000	106	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		717.00000	755	16.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		62.00000	54	16.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		801.00000	841	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		46.00000	40	16.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	7.10	Call			259.00000	278	15.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			304.00000	278	15.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			889.00000	930	16.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			34.00000	29	16.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			934.00000	976	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			29.00000	25	16.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			845.00000	885	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			40.00000	34	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			758.00000	798	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			53.00000	47	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			1,026.00000	1,070	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			21.00000	19	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			1,074.00000	1,118	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			19.00000	17	17.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			979.00000	1,022	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			24.00000	21	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			889.00000	930	16.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			34.00000	29	16.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			801.00000	841	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			46.00000	40	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,655.00000	4,701	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,655.00000	3,701	26.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	26.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,656.00000	2,702	28.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			1.00000	1	28.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,661.00000	1,707	21.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			6.00000	6	21.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			46.00000	48	21.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,391.00000	1,348	21.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			5.00000	6	27.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,351.00000	3,305	27.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			1.00000	1	31.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,346.00000	5,300	31.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			0.00000	0	36.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,346.00000	7,300	36.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,555.00000	4,601	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,555.00000	3,601	26.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			0.00000	0	26.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,556.00000	2,602	27.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			1.00000	1	27.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,563.00000	1,608	20.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			8.00000	7	20.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			41.00000	43	21.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,486.00000	1,442	21.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		5.00000	5	27.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,450.00000	3,405	27.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		1.00000	1	31.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,446.00000	5,400	31.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		0.00000	0	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,446.00000	7,400	36.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,505.00000	4,551	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,505.00000	3,551	27.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		0.00000	0	27.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,506.00000	2,552	27.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		1.00000	1	27.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,513.00000	1,559	20.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		8.00000	8	20.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		39.00000	41	21.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,534.00000	1,490	21.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		5.00000	5	27.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,500.00000	3,454	27.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		1.00000	1	32.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,496.00000	5,450	32.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		0.00000	0	36.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,496.00000	7,450	36.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,455.00000	4,501	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,455.00000	3,501	27.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		0.00000	0	27.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,456.00000	2,502	27.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		2.00000	1	27.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,464.00000	1,509	20.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		9.00000	9	20.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		37.00000	39	22.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		1,582.00000	1,538	22.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		4.00000	5	27.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,550.00000	3,504	27.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		1.00000	1	32.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,546.00000	5,500	32.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		0.00000	0	36.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,546.00000	7,500	36.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,464.00000	1,509	20.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		9.00000	9	20.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		4,355.00000	4,401	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		3,355.00000	3,401	28.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		0.00000	0	28.15	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.70	Call		2,357.00000	2,402	26.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		2.00000	2	26.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,366.00000	1,411	19.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		11.00000	10	19.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		33.00000	35	22.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		1,679.00000	1,634	22.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		4.00000	4	27.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		3,649.00000	3,604	27.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	32.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		5,646.00000	5,600	32.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	0	37.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		7,646.00000	7,600	37.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,405.00000	4,451	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,405.00000	3,451	27.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		0.00000	0	27.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,407.00000	2,452	26.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		2.00000	2	26.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,415.00000	1,460	19.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		10.00000	9	19.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		35.00000	37	22.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,630.00000	1,586	22.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		4.00000	5	27.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,599.00000	3,554	27.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	32.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,596.00000	5,550	32.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		0.00000	0	36.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,596.00000	7,550	36.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,605.00000	4,651	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,605.00000	3,651	26.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	26.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,606.00000	2,652	28.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		1.00000	1	28.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,612.00000	1,657	21.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		7.00000	7	21.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		43.00000	46	21.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,438.00000	1,395	21.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		5.00000	5	27.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,400.00000	3,355	27.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		1.00000	1	31.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,396.00000	5,350	31.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		0.00000	0	36.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,396.00000	7,350	36.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		4,305.00000	4,351	24.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		3,305.00000	3,351	28.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		0.00000	0	28.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		2,307.00000	2,353	26.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		2.00000	2	26.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,317.00000	1,362	19.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		12.00000	11	19.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		32.00000	33	22.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		1,727.00000	1,683	22.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		4.00000	4	28.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		3,699.00000	3,653	28.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	1	32.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		5,696.00000	5,650	32.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		0.00000	0	37.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		7,696.00000	7,650	37.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		4,205.00000	4,251	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		3,205.00000	3,251	29.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		0.00000	0	29.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		2,207.00000	2,253	25.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		2.00000	2	25.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		1,219.00000	1,264	18.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		14.00000	13	18.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		29.00000	30	23.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		1,824.00000	1,779	23.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		4.00000	4	28.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		3,799.00000	3,753	28.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		1.00000	1	32.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		5,796.00000	5,750	32.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		0.00000	0	37.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		7,796.00000	7,750	37.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		4,105.00000	4,151	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		3,105.00000	3,151	29.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		0.00000	0	29.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		2,108.00000	2,154	24.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		3.00000	3	24.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		1,122.00000	1,167	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		17.00000	16	17.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		26.00000	27	23.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		1,922.00000	1,877	23.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		3.00000	3	28.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		3,898.00000	3,853	28.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		1.00000	1	32.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		5,896.00000	5,850	32.91	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	14.95	Call			0.00000	0	37.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			7,896.00000	7,850	37.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			4,155.00000	4,201	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			3,155.00000	3,201	29.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			0.00000	0	29.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			2,158.00000	2,203	25.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			3.00000	3	25.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			1,171.00000	1,215	18.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			16.00000	15	18.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			28.00000	29	23.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			1,873.00000	1,828	23.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			3.00000	4	28.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			3,849.00000	3,803	28.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			1.00000	1	32.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			5,846.00000	5,800	32.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			0.00000	0	37.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			7,846.00000	7,800	37.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			4,255.00000	4,301	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			3,255.00000	3,301	28.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put			0.00000	0	28.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			2,257.00000	2,303	25.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put			2.00000	2	25.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call			1,268.00000	1,313	18.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put			13.00000	12	18.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call			30.00000	32	22.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put			1,775.00000	1,731	22.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call			4.00000	4	28.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put			3,749.00000	3,703	28.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call			1.00000	1	32.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put			5,746.00000	5,700	32.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call			0.00000	0	37.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put			7,746.00000	7,700	37.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Call			4,055.00000	4,101	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Put			0.00000	0	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Call			3,055.00000	3,101	30.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Put			0.00000	0	30.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Call			2,058.00000	2,104	24.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Put			3.00000	3	24.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Call			25.00000	26	23.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Put			1,970.00000	1,926	23.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Call			3.00000	3	28.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Put			3,948.00000	3,903	28.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Call			1.00000	1	33.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	13.00	Put		5,946.00000	5,900	33.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Call		0.00000	0	37.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Put		7,946.00000	7,900	37.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Call		0.00000	4,051	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Put		0.00000	0	24.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Call		0.00000	3,051	30.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Put		0.00000	0	30.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Call		0.00000	2,054	24.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Put		0.00000	3	24.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Call		0.00000	25	23.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Put		0.00000	1,974	23.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Call		0.00000	3	28.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Put		0.00000	3,953	28.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Call		0.00000	1	33.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Put		0.00000	5,950	33.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Call		0.00000	0	37.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Put		0.00000	7,950	37.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			7.14320	7.09390		16.15	0.00	0	1,250.00
ZAAD On 14/06/2010 Currency Future	7.10	Call		0.00000	384	16.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Put		0.00000	341	16.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Call		406.00000	433	15.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Put		312.00000	290	15.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Call		431.00000	459	15.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Put		287.00000	266	15.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call		457.00000	486	15.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put		263.00000	243	15.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Call		484.00000	514	15.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Put		240.00000	221	15.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Call		513.00000	544	15.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put		219.00000	201	15.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call		542.00000	574	15.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put		198.00000	181	15.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		638.00000	674	15.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		144.00000	130	15.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		672.00000	709	15.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		129.00000	116	15.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call		605.00000	639	15.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put		161.00000	146	15.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		708.00000	746	15.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		114.00000	102	15.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		573.00000	606	15.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		179.00000	163	15.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,594.00000	4,643	31.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	31.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,594.00000	3,644	29.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	3.50	Put		0.00000	0	29.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,597.00000	2,646	24.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		3.00000	3	24.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,610.00000	1,658	18.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		16.00000	15	18.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		98.00000	102	21.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,504.00000	1,459	21.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		14.00000	15	24.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,420.00000	3,372	24.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		3.00000	3	27.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,409.00000	5,360	27.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		1.00000	1	30.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put		7,407.00000	7,358	30.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call		4,544.00000	4,593	31.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put		0.00000	0	31.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call		3,544.00000	3,594	29.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put		0.00000	0	29.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call		2,548.00000	2,597	24.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put		4.00000	3	24.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,561.00000	1,609	18.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put		17.00000	16	18.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		94.00000	99	21.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		1,550.00000	1,506	21.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		13.00000	14	24.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,469.00000	3,421	24.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call		3.00000	3	27.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put		5,459.00000	5,410	27.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		1.00000	1	31.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put		7,457.00000	7,408	31.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,494.00000	4,543	31.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	31.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,494.00000	3,544	29.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		1.00000	0	29.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,498.00000	2,547	23.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		4.00000	4	23.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		1,512.00000	1,560	18.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		18.00000	17	18.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		91.00000	95	21.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		1,597.00000	1,552	21.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		12.00000	13	24.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		3,518.00000	3,470	24.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		3.00000	3	27.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,509.00000	5,460	27.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call		1.00000	1	31.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		7,507.00000	7,458	31.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	2.65	Call			4,444.00000	4,493	31.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put			0.00000	0	31.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call			3,444.00000	3,494	28.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put			1.00000	1	28.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call			2,448.00000	2,497	23.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put			4.00000	4	23.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call			1,463.00000	1,512	17.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put			19.00000	18	17.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call			88.00000	92	21.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put			1,644.00000	1,599	21.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call			12.00000	12	24.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put			3,568.00000	3,519	24.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call			3.00000	3	27.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put			5,559.00000	5,510	27.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call			1.00000	1	31.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put			7,557.00000	7,508	31.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call			4,294.00000	4,343	31.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put			0.00000	0	31.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call			3,295.00000	3,344	28.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put			1.00000	1	28.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call			2,300.00000	2,349	22.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put			6.00000	5	22.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call			1,318.00000	1,366	16.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put			24.00000	23	16.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call			79.00000	83	22.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put			1,785.00000	1,739	22.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call			10.00000	11	24.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put			3,716.00000	3,667	24.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call			3.00000	3	28.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put			5,709.00000	5,660	28.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call			1.00000	1	31.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put			7,707.00000	7,658	31.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call			4,194.00000	4,243	31.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put			0.00000	0	31.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call			3,195.00000	3,244	27.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put			1.00000	1	27.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call			2,201.00000	2,249	22.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put			7.00000	6	22.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call			1,221.00000	1,269	16.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put			27.00000	26	16.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call			74.00000	77	22.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put			1,880.00000	1,834	22.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call			9.00000	9	24.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put			3,815.00000	3,766	24.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call			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
ZAAD On 14/06/2010 Currency Future	12.90	Put		5,809.00000	5,760	28.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call		1.00000	1	31.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put		7,807.00000	7,758	31.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call		4,344.00000	4,393	31.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put		0.00000	0	31.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call		3,345.00000	3,394	28.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put		1.00000	1	28.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call		2,349.00000	2,398	23.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put		5.00000	5	23.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call		1,366.00000	1,414	17.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put		22.00000	21	17.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call		82.00000	85	22.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put		1,738.00000	1,692	22.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call		10.00000	11	24.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put		3,666.00000	3,618	24.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call		3.00000	3	28.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put		5,659.00000	5,610	28.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call		1.00000	1	31.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put		7,657.00000	7,608	31.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Call		4,244.00000	4,293	31.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Put		0.00000	0	31.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Call		3,245.00000	3,294	27.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Put		1.00000	1	27.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Call		2,250.00000	2,299	22.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Put		6.00000	6	22.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Call		1,269.00000	1,317	16.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Put		25.00000	24	16.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Call		76.00000	80	22.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Put		1,832.00000	1,787	22.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Call		9.00000	10	24.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Put		3,765.00000	3,717	24.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Call		3.00000	3	28.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Put		5,759.00000	5,710	28.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Call		1.00000	1	31.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Put		7,757.00000	7,708	31.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Call		4,144.00000	4,193	31.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Put		0.00000	0	31.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Call		3,145.00000	3,194	27.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Put		1.00000	1	27.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Call		2,151.00000	2,200	22.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Put		7.00000	7	22.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Call		1,173.00000	1,221	15.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Put		29.00000	28	15.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Call		72.00000	75	22.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Put		1,928.00000	1,882	22.91	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	10.95	Call			8.00000	9	24.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Put			3,864.00000	3,816	24.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Call			3.00000	3	28.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Put			5,859.00000	5,810	28.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Call			1.00000	1	31.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Put			7,857.00000	7,808	31.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Call			4,094.00000	4,143	31.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Put			0.00000	0	31.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Call			3,095.00000	3,144	27.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Put			1.00000	1	27.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Call			2,102.00000	2,151	21.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Put			8.00000	7	21.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Call			1,125.00000	1,173	15.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Put			31.00000	30	15.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Call			69.00000	73	23.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Put			1,976.00000	1,929	23.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Call			8.00000	8	24.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Put			3,914.00000	3,865	24.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Call			3.00000	3	28.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Put			5,909.00000	5,860	28.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Call			1.00000	1	31.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Put			7,907.00000	7,858	31.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Call			0.00000	4,043	31.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Put			0.00000	0	31.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Call			0.00000	3,045	26.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Put			0.00000	1	26.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Call			0.00000	2,052	21.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Put			0.00000	9	21.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Call			0.00000	1,077	15.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Put			0.00000	34	15.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Call			0.00000	68	23.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Put			0.00000	2,025	23.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Call			0.00000	8	24.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Put			0.00000	3,964	24.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Call			0.00000	3	28.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Put			0.00000	5,960	28.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Call			0.00000	1	31.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Put			0.00000	7,958	31.82	0.00	0	0.00

**Total for Derivatives:**

**240,194,819.80**

**19,986**

**1,059,605.00**



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
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<b>Grand Total:</b>								<b>240,194,819.80</b>	<b>19,986</b>	<b>1,059,605.00</b>
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