



# Daily MTM Report

Daily summary for 16/09/2009

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			7.24200	7.24200			0.00	0	0.00
R155 On 31/08/2011 Bond			7.36000	7.38000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.06000	8.08000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.66000	8.68000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.13000	8.15000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.54000	8.56000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.57000	8.59000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.17000	8.19000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.71000	8.73000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.72000	8.74000			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			8.19500	8.21500			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			7.45800	7.52510		18.65	41,712,594.00	5,593	322,045.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		294.00000	258	18.91	192,726,000.00	747	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		269.00000	300	18.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		273.00000	240	19.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		298.00000	332	19.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		166.00000	144	20.95	230,400,000.00	1,600	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		541.00000	586	20.95	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		145.00000	125	21.46	93,375,000.00	747	2,500.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		619.00000	667	21.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		273.00000	240	19.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		298.00000	332	19.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		205.00000	178	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		430.00000	470	20.18	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		135.00000	116	21.71	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		660.00000	708	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		254.00000	222	19.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		329.00000	364	19.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		221.00000	192	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		395.00000	434	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		35.00000	30	27.58	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,710.00000	1,772	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		435.00000	387	18.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		160.00000	179	18.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		221.00000	192	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		395.00000	434	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		103.00000	89	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		828.00000	881	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		0.00000	0	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,675.00000	4,742	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		0.00000	0	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,875.00000	5,942	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call		0.00000	0	37.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put		7,075.00000	7,142	37.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		346.00000	303	18.66	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		221.00000	245	18.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.65	Call			237.00000	207	19.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			362.00000	399	19.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			48.00000	41	26.05	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,423.00000	1,483	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			468.00000	418	18.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			143.00000	160	18.68	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			191.00000	166	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			466.00000	508	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			155.00000	134	21.20	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			580.00000	626	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			91.00000	78	23.24	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			916.00000	970	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			155.00000	134	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			580.00000	626	21.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			126.00000	108	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			701.00000	750	21.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			110.00000	95	22.48	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			785.00000	837	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			110.00000	95	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			785.00000	837	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	33.55	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,475.00000	5,542	33.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			4.00000	4	29.32	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,029.00000	3,096	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	31.81	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,775.00000	4,842	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			14.00000	11	29.05	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,389.00000	2,453	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			135.00000	116	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			660.00000	708	21.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			375.00000	330	18.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			199.00000	222	18.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			178.00000	154	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			503.00000	546	20.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			53.00000	45	25.54	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,328.00000	1,387	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			59.00000	51	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,234.00000	1,293	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			118.00000	101	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			743.00000	793	22.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			97.00000	83	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			872.00000	925	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			85.00000	73	23.50	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			960.00000	1,015	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			75.00000	64	24.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.50	Put		1,050.00000	1,106	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		71.00000	60	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		1,096.00000	1,152	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		80.00000	68	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		1,005.00000	1,060	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		97.00000	83	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		872.00000	925	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		80.00000	68	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		1,005.00000	1,060	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		91.00000	78	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		916.00000	970	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		27.00000	22	28.88	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		2,002.00000	2,064	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		71.00000	60	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		1,096.00000	1,152	24.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		67.00000	57	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		1,142.00000	1,199	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		67.00000	57	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		1,142.00000	1,199	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		56.00000	48	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		1,281.00000	1,340	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		63.00000	54	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		1,188.00000	1,246	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		45.00000	39	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,470.00000	1,531	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		48.00000	41	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,423.00000	1,483	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		50.00000	43	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,375.00000	1,435	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		59.00000	51	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		1,234.00000	1,293	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		43.00000	37	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		1,518.00000	1,579	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		37.00000	31	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		1,662.00000	1,723	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		32.00000	27	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,807.00000	1,869	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		29.00000	25	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		1,904.00000	1,967	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		28.00000	24	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,953.00000	2,016	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		32.00000	27	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,807.00000	1,869	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call		25.00000	20	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put		2,050.00000	2,112	28.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.45	Call			28.00000	24	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,953.00000	2,016	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			16.00000	13	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,291.00000	2,355	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			9.00000	7	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,634.00000	2,699	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			12.00000	9	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,487.00000	2,551	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			15.00000	12	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,340.00000	2,404	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			15.00000	12	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,340.00000	2,404	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			11.00000	9	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,536.00000	2,601	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			6.00000	5	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,831.00000	2,897	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			5.00000	4	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,930.00000	2,996	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			5.00000	4	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,980.00000	3,046	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			4.00000	3	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,079.00000	3,145	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			3.00000	2	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,278.00000	3,344	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			2.00000	1	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,527.00000	3,593	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			2.00000	2	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,477.00000	3,544	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			2.00000	2	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,377.00000	3,444	29.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			7.00000	6	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,782.00000	2,848	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			6.00000	5	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,881.00000	2,947	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			4.00000	3	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,129.00000	3,195	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			3.00000	2	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,228.00000	3,294	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			3.00000	2	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,278.00000	3,344	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			8.00000	7	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,683.00000	2,749	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			10.00000	8	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,585.00000	2,650	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			4.00000	4	29.32	0.00	0	9,530.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.55	Put		3,029.00000	3,096	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		3.00000	3	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		3,178.00000	3,245	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		10.00000	8	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,585.00000	2,650	29.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		2.00000	1	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,626.00000	3,693	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		2.00000	1	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,577.00000	3,643	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1.00000	1	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,776.00000	3,843	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		1.00000	1	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,676.00000	3,743	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	31.81	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,775.00000	4,842	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		1.00000	1	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		4,076.00000	4,143	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		1.00000	1	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,976.00000	4,043	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		0.00000	0	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,475.00000	4,542	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		0.00000	0	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,875.00000	4,942	32.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,275.00000	5,342	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,675.00000	5,742	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		1.00000	0	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,375.00000	4,442	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		0.00000	0	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		5,175.00000	5,242	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,575.00000	5,642	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		39.00000	33	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,614.00000	1,675	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		19.00000	16	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		2,194.00000	2,258	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,575.00000	4,642	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		0.00000	0	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,775.00000	5,842	34.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		23.00000	19	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		2,098.00000	2,161	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		8.00000	7	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,683.00000	2,749	29.17	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	11.40	Call			1.00000	1	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,876.00000	3,943	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,075.00000	5,142	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			53.00000	45	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,328.00000	1,387	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			1.00000	0	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,275.00000	4,342	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,075.00000	6,142	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,975.00000	5,042	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,575.00000	5,642	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	35.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,175.00000	6,242	35.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			1.00000	1	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,176.00000	4,243	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,375.00000	5,442	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,975.00000	6,042	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,275.00000	5,342	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			31.00000	26	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,856.00000	1,918	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			13.00000	10	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,438.00000	2,502	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			1.00000	0	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,226.00000	4,292	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,825.00000	4,892	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,425.00000	5,492	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			6,025.00000	6,092	34.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			1.00000	0	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,275.00000	4,342	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			34.00000	29	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,758.00000	1,821	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			2.00000	1	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,527.00000	3,593	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			1.00000	1	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,126.00000	4,193	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			0.00000	0	31.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,725.00000	4,792	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,325.00000	5,392	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			39.00000	33	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,614.00000	1,675	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,575.00000	4,642	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			18.00000	14	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			2,243.00000	2,306	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			2.00000	2	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			3,427.00000	3,494	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			1.00000	1	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,026.00000	4,093	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			0.00000	0	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			4,625.00000	4,692	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			0.00000	0	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,725.00000	5,792	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1.00000	1	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,776.00000	3,843	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			50.00000	43	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,375.00000	1,435	25.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			1.00000	1	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,726.00000	3,793	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			1.00000	0	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,325.00000	4,392	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			35.00000	30	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,710.00000	1,772	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			1.00000	1	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,826.00000	3,893	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			1.00000	0	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,425.00000	4,492	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			0.00000	0	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			5,025.00000	5,092	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	35.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			6,225.00000	6,292	35.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			1.00000	0	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,375.00000	4,442	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,375.00000	6,442	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,275.00000	6,342	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			1.00000	0	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,325.00000	4,392	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,925.00000	4,992	32.19	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	13.65	Call			0.00000	0	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,125.00000	6,192	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,475.00000	6,542	36.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			1.00000	1	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,126.00000	4,193	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,325.00000	5,392	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,525.00000	6,592	36.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	34.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,925.00000	5,992	34.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,825.00000	5,892	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			63.00000	54	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,188.00000	1,246	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,125.00000	5,192	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,525.00000	5,592	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			468.00000	418	18.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			143.00000	160	18.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			45.00000	39	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,470.00000	1,531	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			3.00000	2	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,328.00000	3,394	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			1.00000	1	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,026.00000	4,093	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,825.00000	5,892	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			404.00000	358	18.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			179.00000	200	18.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			690.00000	632	18.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			65.00000	74	18.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			221.00000	192	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			395.00000	434	19.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			731.00000	672	18.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			56.00000	64	18.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			9.00000	7	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,634.00000	2,699	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			650.00000	593	18.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			75.00000	85	18.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			205.00000	178	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			430.00000	470	20.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			8.00000	6	29.19	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	10.25	Put		2,733.00000	2,798	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,825.00000	4,892	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		650.00000	593	18.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		75.00000	85	18.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		773.00000	713	18.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		48.00000	55	18.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		3,975.00000	3,908	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,476.00000	2,409	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		1.00000	1	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		995.00000	932	18.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		20.00000	24	18.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		0.00000	0	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		8,025.00000	8,092	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,225.00000	4,158	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,725.00000	2,658	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,235.00000	1,169	19.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		10.00000	11	19.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		191.00000	166	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		466.00000	508	20.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		0.00000	0	40.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,775.00000	7,842	40.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		0.00000	0	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		5,125.00000	5,192	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		2,526.00000	2,458	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		0.00000	0	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		1,530.00000	1,463	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		5.00000	5	21.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		611.00000	556	18.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		86.00000	98	18.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,728.00000	1,661	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		3.00000	3	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		0.00000	0	39.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		7,625.00000	7,692	39.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		2,775.00000	2,708	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		0.00000	0	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		1,778.00000	1,711	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		3.00000	3	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		816.00000	755	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		41.00000	47	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call		0.00000	0	39.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put		7,725.00000	7,792	39.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,675.00000	2,608	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,678.00000	1,612	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			3.00000	4	22.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	40.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,825.00000	7,892	40.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,625.00000	2,558	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,629.00000	1,562	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			4.00000	4	22.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	40.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,875.00000	7,942	40.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,875.00000	2,808	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,877.00000	1,810	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			2.00000	2	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			904.00000	842	18.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			29.00000	34	18.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,925.00000	2,858	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,927.00000	1,860	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			2.00000	2	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			950.00000	886	18.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			24.00000	28	18.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	39.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,575.00000	7,642	39.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,075.00000	3,008	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,076.00000	2,009	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	1	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,090.00000	1,024	18.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			15.00000	16	18.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			319.00000	278	18.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			244.00000	270	18.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			13.00000	10	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,438.00000	2,502	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	39.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,425.00000	7,492	39.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,175.00000	3,108	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,176.00000	2,109	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			1.00000	1	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,187.00000	1,121	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			12.00000	13	19.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	38.72	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 14/12/2009 Currency Future	14.85	Put		7,325.00000	7,392	38.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		3,225.00000	3,158	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		0.00000	0	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		2,226.00000	2,159	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		1.00000	1	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		0.00000	0	38.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		7,275.00000	7,342	38.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		3,275.00000	3,208	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		0.00000	0	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		2,276.00000	2,209	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		1.00000	1	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		1,284.00000	1,218	19.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		9.00000	10	19.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		0.00000	0	38.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		7,225.00000	7,292	38.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call		3,125.00000	3,058	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put		0.00000	0	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call		2,126.00000	2,059	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put		1.00000	1	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call		1,138.00000	1,072	19.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put		13.00000	14	19.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call		0.00000	0	38.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put		7,375.00000	7,442	38.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call		3,475.00000	3,408	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put		0.00000	0	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call		1,481.00000	1,414	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put		6.00000	6	21.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call		574.00000	519	18.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put		98.00000	111	18.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call		0.00000	0	37.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put		7,025.00000	7,092	37.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call		3,575.00000	3,508	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put		0.00000	0	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call		2,576.00000	2,508	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put		0.00000	0	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call		1,579.00000	1,513	21.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put		4.00000	5	21.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call		1.00000	1	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put		3,926.00000	3,993	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call		0.00000	0	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put		6,925.00000	6,992	37.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call		0.00000	0	36.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put		6,425.00000	6,492	36.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call		0.00000	0	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put		8,425.00000	8,492	40.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,525.00000	4,592	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,525.00000	8,592	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,375.00000	3,308	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,376.00000	2,309	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			1.00000	1	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,382.00000	1,316	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			7.00000	8	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			502.00000	450	18.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			127.00000	142	18.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	36.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,625.00000	6,692	36.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,625.00000	8,692	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	36.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,725.00000	6,792	36.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,725.00000	8,792	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,325.00000	3,258	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,326.00000	2,259	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			1.00000	1	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,333.00000	1,267	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			8.00000	9	20.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,675.00000	6,742	36.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,675.00000	8,742	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	37.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,875.00000	6,942	37.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,875.00000	8,942	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,925.00000	8,992	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,025.00000	2,958	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,026.00000	1,959	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			1.00000	1	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,042.00000	978	18.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			17.00000	20	18.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	37.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,975.00000	7,042	37.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	40.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,975.00000	9,042	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,775.00000	6,842	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,775.00000	8,842	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,525.00000	3,458	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,475.00000	8,542	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		3,675.00000	3,608	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		0.00000	0	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		6,325.00000	6,392	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		8,325.00000	8,392	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,425.00000	3,358	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,426.00000	2,359	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		1.00000	1	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,431.00000	1,365	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		6.00000	7	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		537.00000	484	18.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		112.00000	126	18.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	36.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,575.00000	6,642	36.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,575.00000	8,642	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		3,625.00000	3,558	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		8,375.00000	8,442	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	37.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,825.00000	6,892	37.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,825.00000	8,892	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call		3,725.00000	3,658	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put		0.00000	0	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,725.00000	2,658	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,728.00000	1,661	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		3.00000	3	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		773.00000	713	18.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		48.00000	55	18.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Call		0.00000	0	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put		8,275.00000	8,342	40.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,775.00000	3,708	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,225.00000	8,292	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,875.00000	3,808	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			21.00000	17	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,146.00000	2,209	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,125.00000	8,192	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,925.00000	3,858	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	28.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			23.00000	19	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,098.00000	2,161	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,075.00000	8,142	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,825.00000	3,758	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,825.00000	2,758	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,827.00000	1,760	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			2.00000	2	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			860.00000	798	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			35.00000	40	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			19.00000	16	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,194.00000	2,258	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,175.00000	8,242	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,975.00000	3,908	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	28.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			2,975.00000	2,908	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			1,977.00000	1,910	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			2.00000	2	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			995.00000	932	18.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			20.00000	24	18.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			4,025.00000	3,958	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			7,975.00000	8,042	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			0.00000	4,008	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			0.00000	3,008	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			0.00000	2,009	24.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.45	Put		0.00000	1	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		0.00000	1,024	18.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		0.00000	16	18.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		0.00000	278	18.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		0.00000	270	18.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	40.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		0.00000	7,992	40.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.57970	7.64850		19.21	2,705,952.90	357	8,016.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		420.00000	383	19.59	106,857,000.00	279	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		422.00000	454	19.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		267.00000	242	21.51	67,518,000.00	279	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		768.00000	812	21.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		401.00000	366	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		453.00000	486	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		349.00000	318	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		551.00000	588	20.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		661.00000	609	18.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		212.00000	230	18.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		401.00000	366	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		453.00000	486	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		383.00000	349	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		484.00000	519	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		169.00000	153	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,221.00000	1,273	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		38.00000	34	31.12	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,440.00000	3,505	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		20.00000	17	33.73	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,671.00000	4,737	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		467.00000	422	19.21	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		368.00000	392	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		366.00000	333	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		517.00000	553	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		198.00000	179	22.86	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		1,050.00000	1,100	22.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		122.00000	110	25.35	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,623.00000	1,681	25.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		77.00000	69	27.74	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,279.00000	2,340	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		225.00000	203	22.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		926.00000	974	22.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		89.00000	80	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		2,090.00000	2,150	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		334.00000	303	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		585.00000	624	20.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		292.00000	264	21.13	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	8.05	Put			693.00000	735	21.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			279.00000	253	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			730.00000	773	21.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			305.00000	277	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			656.00000	697	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			255.00000	231	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			807.00000	852	21.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			207.00000	187	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			1,008.00000	1,057	22.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			216.00000	195	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			967.00000	1,015	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			234.00000	212	22.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			886.00000	933	22.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			245.00000	222	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			846.00000	892	21.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			191.00000	172	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			1,092.00000	1,143	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			176.00000	159	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			1,177.00000	1,229	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			183.00000	166	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			1,135.00000	1,186	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			163.00000	147	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,264.00000	1,318	23.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			146.00000	132	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,397.00000	1,452	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			131.00000	118	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,532.00000	1,588	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			140.00000	127	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,442.00000	1,497	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			151.00000	137	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,352.00000	1,407	24.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			110.00000	100	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,762.00000	1,820	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			103.00000	94	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,855.00000	1,914	26.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			94.00000	86	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,996.00000	2,056	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			100.00000	91	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,902.00000	1,961	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			89.00000	80	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,090.00000	2,150	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			31.00000	28	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,882.00000	3,948	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			92.00000	83	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			2,043.00000	2,103	27.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.90	Call			75.00000	67	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,326.00000	2,387	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			68.00000	61	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,469.00000	2,531	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			58.00000	52	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,709.00000	2,772	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			66.00000	59	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,517.00000	2,579	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			72.00000	65	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,374.00000	2,435	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			72.00000	65	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,374.00000	2,435	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			64.00000	57	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,565.00000	2,627	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			64.00000	57	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,565.00000	2,627	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			51.00000	46	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,903.00000	2,966	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			50.00000	45	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,951.00000	3,015	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			53.00000	47	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,854.00000	2,918	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			49.00000	44	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			3,000.00000	3,064	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			45.00000	40	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			3,146.00000	3,210	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			39.00000	35	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,391.00000	3,455	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			35.00000	31	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,636.00000	3,701	31.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			35.00000	32	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,587.00000	3,652	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			37.00000	33	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,489.00000	3,554	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			36.00000	33	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,538.00000	3,603	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			42.00000	38	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,244.00000	3,308	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			43.00000	39	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,195.00000	3,259	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			40.00000	36	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			3,342.00000	3,406	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			38.00000	34	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,440.00000	3,505	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			41.00000	37	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	10.90	Put		3,293.00000	3,357	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		46.00000	41	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		3,097.00000	3,161	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		49.00000	44	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		3,000.00000	3,064	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		43.00000	39	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,195.00000	3,259	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		34.00000	30	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,685.00000	3,751	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		32.00000	29	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,823.00000	3,889	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		33.00000	30	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,734.00000	3,800	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		33.00000	30	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,734.00000	3,800	31.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		32.00000	29	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,784.00000	3,849	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		29.00000	26	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		4,030.00000	4,096	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		31.00000	28	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,833.00000	3,899	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		27.00000	24	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		4,129.00000	4,194	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		30.00000	27	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,932.00000	3,997	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		29.00000	26	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,981.00000	4,047	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		83.00000	74	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		2,184.00000	2,245	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		68.00000	61	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,469.00000	2,531	28.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		60.00000	54	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,661.00000	2,724	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		56.00000	50	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,758.00000	2,821	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		17.00000	15	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,918.00000	4,985	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		97.00000	88	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,949.00000	2,008	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		29.00000	26	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,981.00000	4,047	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		9.00000	7	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		6,061.00000	6,128	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		107.00000	97	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,808.00000	1,867	26.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.85	Call			42.00000	38	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,244.00000	3,308	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			10.00000	9	35.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,912.00000	5,979	35.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			114.00000	103	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,715.00000	1,773	25.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			11.00000	9	35.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,812.00000	5,880	35.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			118.00000	107	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,669.00000	1,727	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			37.00000	33	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,489.00000	3,554	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			11.00000	10	35.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,762.00000	5,830	35.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			126.00000	114	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,578.00000	1,634	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			11.00000	10	35.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,663.00000	5,730	35.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			26.00000	22	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,227.00000	4,293	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			7.00000	6	35.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,308.00000	6,376	35.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			86.00000	77	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,137.00000	2,197	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			28.00000	25	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			4,079.00000	4,145	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			26.00000	23	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,178.00000	4,244	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			7.00000	6	35.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,259.00000	6,326	35.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			26.00000	22	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,227.00000	4,293	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			24.00000	21	33.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,326.00000	4,391	33.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			23.00000	20	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,424.00000	4,490	33.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			5.00000	4	34.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,507.00000	6,575	34.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			80.00000	72	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,232.00000	2,292	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			34.00000	30	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,685.00000	3,751	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			26.00000	23	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,178.00000	4,244	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			25.00000	22	33.09	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	11.90	Put		4,276.00000	4,342	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		6.00000	5	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,358.00000	6,425	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		8.00000	7	35.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,160.00000	6,227	35.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		110.00000	100	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,762.00000	1,820	25.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		10.00000	9	35.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,862.00000	5,929	35.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		157.00000	142	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,308.00000	1,362	24.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		12.00000	11	35.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,564.00000	5,631	35.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		140.00000	127	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,442.00000	1,497	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		47.00000	42	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,049.00000	3,113	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		36.00000	33	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,538.00000	3,603	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		11.00000	10	35.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,713.00000	5,780	35.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		41.00000	37	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,293.00000	3,357	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		32.00000	29	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,784.00000	3,849	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		10.00000	8	35.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,961.00000	6,029	35.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		50.00000	45	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,951.00000	3,015	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		47.00000	42	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,049.00000	3,113	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		12.00000	10	35.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,613.00000	5,681	35.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		135.00000	122	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,487.00000	1,543	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		10.00000	8	35.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		6,011.00000	6,078	35.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		12.00000	11	35.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,514.00000	5,581	35.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		54.00000	49	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,806.00000	2,869	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		13.00000	12	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		5,365.00000	5,432	34.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		56.00000	50	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,758.00000	2,821	29.15	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	12.95	Call			14.00000	12	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,315.00000	5,382	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			14.00000	13	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,216.00000	5,283	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			62.00000	55	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,613.00000	2,675	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			58.00000	52	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,709.00000	2,772	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			14.00000	12	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,266.00000	5,333	34.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			70.00000	63	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,422.00000	2,483	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			17.00000	15	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,869.00000	4,936	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			80.00000	72	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,232.00000	2,292	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			18.00000	16	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,770.00000	4,836	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			319.00000	290	20.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			620.00000	660	20.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			19.00000	17	33.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,721.00000	4,787	33.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			66.00000	59	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,517.00000	2,579	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			62.00000	55	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,613.00000	2,675	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			16.00000	14	34.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			5,067.00000	5,134	34.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			77.00000	69	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,279.00000	2,340	27.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			18.00000	16	33.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,819.00000	4,886	33.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			86.00000	77	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,137.00000	2,197	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			100.00000	91	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,902.00000	1,961	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			19.00000	17	33.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,721.00000	4,787	33.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			443.00000	402	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			394.00000	422	19.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			107.00000	97	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,808.00000	1,867	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			20.00000	18	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put			4,622.00000	4,688	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			491.00000	446	19.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.50	Put		343.00000	366	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		3,999.00000	3,930	33.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	33.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,502.00000	2,433	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		3.00000	4	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,064.00000	1,004	18.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		66.00000	74	18.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		16.00000	14	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		5,018.00000	5,084	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		1.00000	1	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		8,002.00000	8,071	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,249.00000	4,180	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,751.00000	2,682	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		2.00000	2	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,289.00000	1,223	18.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		40.00000	43	18.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		1.00000	1	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,753.00000	7,821	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		600.00000	551	18.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		252.00000	271	18.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		126.00000	114	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,578.00000	1,634	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		118.00000	107	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,669.00000	1,727	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		92.00000	83	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		2,043.00000	2,103	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		23.00000	21	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,375.00000	4,441	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,552.00000	2,483	23.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		3.00000	3	23.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,570.00000	1,503	19.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		21.00000	23	19.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		725.00000	672	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		177.00000	192	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		22.00000	19	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,473.00000	4,540	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		13.00000	11	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,464.00000	5,531	35.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		2,701.00000	2,632	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		2.00000	3	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		1,714.00000	1,647	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		15.00000	17	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		830.00000	774	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		131.00000	144	18.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,762.00000	1,695	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			14.00000	15	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			867.00000	810	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			118.00000	130	18.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,801.00000	2,732	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			2.00000	2	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,811.00000	1,743	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			12.00000	14	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			904.00000	847	18.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			106.00000	117	18.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,601.00000	2,533	24.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			3.00000	3	24.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,618.00000	1,551	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			19.00000	21	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			759.00000	705	18.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			161.00000	175	18.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,900.00000	2,831	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			2.00000	2	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,908.00000	1,841	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			10.00000	11	20.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			983.00000	923	18.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			84.00000	94	18.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,950.00000	2,881	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			2.00000	2	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,957.00000	1,889	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			8.00000	10	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,023.00000	963	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			74.00000	83	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			21.00000	18	33.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,572.00000	4,638	33.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,100.00000	3,031	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,105.00000	2,037	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			6.00000	7	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,153.00000	1,087	18.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			54.00000	57	18.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			13.00000	11	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,415.00000	5,482	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,150.00000	3,081	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,154.00000	2,086	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			6.00000	6	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,198.00000	1,132	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put			49.00000	52	18.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,249.00000	3,181	28.09	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	4.40	Put		1.00000	1	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,254.00000	2,185	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		5.00000	5	22.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		544.00000	496	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		295.00000	316	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,200.00000	3,131	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	27.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,204.00000	2,136	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		5.00000	6	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,243.00000	1,177	18.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		44.00000	47	18.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		517.00000	470	19.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		318.00000	341	19.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,050.00000	2,981	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,055.00000	1,987	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		7.00000	8	21.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,108.00000	1,045	18.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		60.00000	65	18.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,299.00000	3,231	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		1.00000	1	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,303.00000	2,235	22.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		5.00000	5	22.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,335.00000	1,269	18.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		36.00000	39	18.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		571.00000	523	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		273.00000	293	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,449.00000	3,380	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		1.00000	1	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,452.00000	2,384	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		4.00000	4	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,475.00000	1,408	19.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		26.00000	29	19.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		3,549.00000	3,480	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		1.00000	1	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		17.00000	14	34.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,968.00000	5,035	34.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		6.00000	5	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		6,457.00000	6,525	34.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		0.00000	0	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		8,452.00000	8,521	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		5.00000	4	34.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		6,557.00000	6,624	34.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call		0.00000	0	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put		8,552.00000	8,621	32.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,349.00000	3,281	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	1	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,353.00000	2,284	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			4.00000	5	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,381.00000	1,315	19.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			33.00000	35	19.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			4.00000	4	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,656.00000	6,724	34.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,652.00000	8,721	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			4.00000	3	34.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,755.00000	6,823	34.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,752.00000	8,821	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			4.00000	3	34.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,706.00000	6,774	34.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,702.00000	8,771	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			3.00000	3	34.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,905.00000	6,973	34.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,902.00000	8,971	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			3.00000	2	34.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,955.00000	7,023	34.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,952.00000	9,021	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,000.00000	2,931	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,006.00000	1,938	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			7.00000	9	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			3.00000	2	34.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			7,004.00000	7,073	34.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			9,002.00000	9,071	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			4.00000	3	34.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,805.00000	6,873	34.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,802.00000	8,871	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,499.00000	3,430	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			1.00000	1	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,522.00000	1,456	19.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			24.00000	26	19.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			693.00000	640	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			194.00000	210	18.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			21.00000	19	33.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,523.00000	4,589	33.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		0.00000	0	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,502.00000	8,571	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		3,599.00000	3,530	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		1.00000	1	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		6.00000	5	35.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,408.00000	6,475	35.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		0.00000	0	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,402.00000	8,471	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,649.00000	3,580	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		1.00000	1	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,651.00000	2,582	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		3.00000	3	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,666.00000	1,599	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		17.00000	19	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		794.00000	739	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		146.00000	159	18.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		0.00000	0	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,352.00000	8,421	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,399.00000	3,330	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		1.00000	1	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,402.00000	2,334	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		4.00000	4	23.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,428.00000	1,362	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		29.00000	32	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		630.00000	579	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		231.00000	250	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		5.00000	4	34.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,606.00000	6,674	34.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		0.00000	0	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,602.00000	8,671	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		3.00000	3	34.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,855.00000	6,923	34.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,852.00000	8,921	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call		3,749.00000	3,680	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put		0.00000	0	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call		1.00000	0	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put		8,252.00000	8,321	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call		3,799.00000	3,730	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put		0.00000	0	31.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call		8.00000	6	35.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put		6,209.00000	6,277	35.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call		1.00000	0	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put		8,202.00000	8,271	32.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.80	Call		3,849.00000	3,780	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put		0.00000	0	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call		2,850.00000	2,782	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put		2.00000	2	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call		1,859.00000	1,792	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put		11.00000	12	20.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call		943.00000	885	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put		95.00000	105	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call		1.00000	0	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put		8,152.00000	8,221	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call		3,949.00000	3,880	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put		0.00000	0	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		2,950.00000	2,881	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		2.00000	2	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		1,957.00000	1,889	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		8.00000	10	20.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,023.00000	963	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		74.00000	83	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call		1.00000	1	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put		8,052.00000	8,121	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call		0.00000	4,030	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put		0.00000	0	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		0.00000	3,031	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		0.00000	1	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		0.00000	2,037	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		0.00000	7	21.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		0.00000	1,087	18.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		0.00000	57	18.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		0.00000	422	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		0.00000	392	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call		0.00000	1	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put		0.00000	7,971	32.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.70180	7.77230		19.68	3,026,807.40	393	978.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		541.00000	502	19.84	217,366,000.00	433	433.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		519.00000	551	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		381.00000	352	21.41	49,280,000.00	140	140.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		859.00000	900	21.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		522.00000	484	19.99	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		550.00000	583	19.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		469.00000	435	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		647.00000	683	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		857.00000	804	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		234.00000	252	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		504.00000	467	20.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		581.00000	615	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 14/06/2010 Currency Future	9.10	Call			225.00000	207	24.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,552.00000	1,605	24.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			57.00000	52	31.69	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,434.00000	4,500	31.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			36.00000	33	33.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,664.00000	5,731	33.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			6.00000	5	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,734.00000	9,804	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			486.00000	450	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			614.00000	649	20.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			191.00000	176	25.03	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,819.00000	1,874	25.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			141.00000	129	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,368.00000	2,427	26.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			609.00000	565	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			436.00000	463	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			453.00000	419	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			681.00000	718	20.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			345.00000	318	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			973.00000	1,016	21.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			437.00000	405	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			715.00000	753	20.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			408.00000	377	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			786.00000	826	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			394.00000	364	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			822.00000	863	21.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			369.00000	340	21.57	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			896.00000	939	21.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			357.00000	329	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			934.00000	977	21.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			323.00000	298	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			1,051.00000	1,096	22.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			303.00000	279	22.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,131.00000	1,178	22.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			334.00000	308	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			1,012.00000	1,056	22.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			313.00000	289	22.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			1,091.00000	1,137	22.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			294.00000	271	22.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,171.00000	1,219	22.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			213.00000	196	24.40	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,640.00000	1,694	24.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			285.00000	262	22.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			1,212.00000	1,261	22.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			268.00000	247	23.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,296.00000	1,345	23.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			276.00000	254	22.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,254.00000	1,302	22.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			260.00000	239	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,338.00000	1,387	23.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			238.00000	219	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,466.00000	1,517	23.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			252.00000	232	23.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,380.00000	1,430	23.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			231.00000	213	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,509.00000	1,561	23.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			218.00000	201	24.24	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,596.00000	1,649	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			245.00000	225	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,423.00000	1,474	23.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			181.00000	167	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,909.00000	1,965	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			168.00000	155	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			2,046.00000	2,103	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			177.00000	163	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,955.00000	2,011	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			161.00000	147	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			2,138.00000	2,195	26.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			173.00000	159	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			2,000.00000	2,057	25.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			63.00000	57	31.25	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,191.00000	4,256	31.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			164.00000	151	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			2,092.00000	2,150	25.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			130.00000	119	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,508.00000	2,568	27.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			115.00000	106	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,743.00000	2,804	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			127.00000	116	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,555.00000	2,615	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			137.00000	126	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,415.00000	2,474	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			191.00000	176	25.03	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,819.00000	1,874	25.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			156.00000	143	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,184.00000	2,241	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			148.00000	136	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,276.00000	2,334	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			134.00000	122	26.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,461.00000	2,521	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	10.30	Call			121.00000	111	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,649.00000	2,709	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			51.00000	47	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,679.00000	4,745	32.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			152.00000	139	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,230.00000	2,288	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			144.00000	132	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,322.00000	2,380	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			124.00000	114	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,602.00000	2,662	27.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			118.00000	108	27.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,696.00000	2,756	27.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			50.00000	46	32.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,728.00000	4,794	32.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			148.00000	136	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,276.00000	2,334	26.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			121.00000	111	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,649.00000	2,709	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			110.00000	101	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,838.00000	2,899	27.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			47.00000	43	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,875.00000	4,941	32.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			137.00000	126	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,415.00000	2,474	26.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			118.00000	108	27.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,696.00000	2,756	27.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			113.00000	103	27.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,790.00000	2,851	27.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			108.00000	99	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,885.00000	2,947	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			103.00000	94	28.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,980.00000	3,042	28.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			45.00000	41	32.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			5,023.00000	5,089	32.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			152.00000	139	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,230.00000	2,288	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			48.00000	44	32.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,826.00000	4,892	32.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			186.00000	171	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,864.00000	1,919	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			144.00000	132	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,322.00000	2,380	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			563.00000	521	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			491.00000	519	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			156.00000	143	26.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,184.00000	2,241	26.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		55.00000	51	31.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,483.00000	4,549	31.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		585.00000	543	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		463.00000	491	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		196.00000	180	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,774.00000	1,829	24.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		186.00000	171	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,864.00000	1,919	25.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		54.00000	50	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,532.00000	4,598	31.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		201.00000	185	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,729.00000	1,783	24.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,023.00000	3,953	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	29.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,531.00000	2,461	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		9.00000	9	21.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,136.00000	1,076	18.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		114.00000	125	18.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		80.00000	73	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,558.00000	3,622	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		27.00000	24	35.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,504.00000	6,572	35.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		16.00000	14	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,994.00000	8,062	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,273.00000	4,202	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		2,779.00000	2,708	23.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		7.00000	7	23.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,346.00000	1,281	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		74.00000	79	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		89.00000	81	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,316.00000	3,379	29.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		49.00000	45	32.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,777.00000	4,843	32.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		29.00000	26	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		6,257.00000	6,325	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		17.00000	15	36.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,745.00000	7,814	36.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		738.00000	689	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		316.00000	337	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		207.00000	190	24.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,684.00000	1,738	24.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		177.00000	163	25.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,955.00000	2,011	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 14/06/2010 Currency Future	11.85	Call			64.00000	59	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			4,142.00000	4,207	31.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,581.00000	2,510	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			8.00000	8	22.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			1,614.00000	1,547	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			41.00000	45	18.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			826.00000	774	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			253.00000	272	18.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			82.00000	75	29.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,509.00000	3,573	29.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			38.00000	35	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,466.00000	5,533	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			1,799.00000	1,731	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			27.00000	29	18.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			955.00000	900	18.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			183.00000	198	18.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			60.00000	55	31.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			4,288.00000	4,353	31.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			41.00000	37	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			5,269.00000	5,336	33.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			77.00000	71	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,655.00000	3,719	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			52.00000	48	32.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,630.00000	4,696	32.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			37.00000	33	33.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,614.00000	5,681	33.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,829.00000	2,758	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			6.00000	6	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,847.00000	1,778	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			24.00000	26	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			989.00000	933	18.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			167.00000	181	18.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			469.00000	435	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			647.00000	683	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			74.00000	68	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,752.00000	3,816	30.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			35.00000	32	33.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,713.00000	5,780	33.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			2,680.00000	2,609	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			7.00000	8	22.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			1,706.00000	1,638	18.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			34.00000	36	18.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			889.00000	835	18.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			216.00000	233	18.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			423.00000	391	20.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.10	Put		750.00000	789	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		105.00000	96	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,933.00000	2,994	28.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		71.00000	65	30.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,898.00000	3,963	30.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		34.00000	31	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,861.00000	5,929	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,630.00000	2,560	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		8.00000	8	22.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,660.00000	1,592	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		37.00000	40	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		69.00000	64	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,947.00000	4,012	30.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		47.00000	42	32.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,924.00000	4,991	32.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		33.00000	30	34.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,911.00000	5,978	34.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		101.00000	92	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		3,028.00000	3,090	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		68.00000	63	30.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,996.00000	4,061	30.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		46.00000	42	32.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,973.00000	5,040	32.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		33.00000	30	34.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,960.00000	6,028	34.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		73.00000	67	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,801.00000	3,865	30.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		35.00000	32	34.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,763.00000	5,830	34.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		2,878.00000	2,808	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		6.00000	6	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		1,894.00000	1,825	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		22.00000	23	18.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,025.00000	968	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		153.00000	166	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		115.00000	106	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,743.00000	2,804	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call		76.00000	69	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put		3,703.00000	3,768	30.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call		2,928.00000	2,857	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put		6.00000	6	24.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call		1,942.00000	1,873	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put		19.00000	21	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call		1,061.00000	1,003	18.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put		139.00000	151	18.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,978.00000	2,907	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			5.00000	5	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,990.00000	1,920	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			17.00000	19	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,098.00000	1,039	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			126.00000	137	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			79.00000	72	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,606.00000	3,670	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			53.00000	49	31.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,581.00000	4,647	31.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			37.00000	34	33.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,565.00000	5,632	33.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,127.00000	3,056	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			4.00000	4	25.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,136.00000	2,066	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			14.00000	14	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,218.00000	1,155	18.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			96.00000	103	18.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			83.00000	76	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,461.00000	3,525	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			39.00000	36	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,417.00000	5,484	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,176.00000	3,106	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			4.00000	4	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,185.00000	2,115	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			13.00000	13	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,260.00000	1,197	18.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			88.00000	95	18.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			85.00000	78	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,413.00000	3,476	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			58.00000	53	31.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,385.00000	4,451	31.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			40.00000	36	33.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,367.00000	5,434	33.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,226.00000	3,156	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			4.00000	4	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,235.00000	2,164	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			12.00000	12	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,303.00000	1,239	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			81.00000	87	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			633.00000	588	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			411.00000	436	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			87.00000	79	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,364.00000	3,428	29.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			59.00000	54	31.51	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	12.05	Put			4,337.00000	4,402	31.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			40.00000	37	33.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,318.00000	5,385	33.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,276.00000	3,205	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			3.00000	3	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,284.00000	2,214	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			12.00000	12	20.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			658.00000	612	19.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			386.00000	410	19.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,077.00000	3,006	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			5.00000	5	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,087.00000	2,016	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			14.00000	15	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,177.00000	1,114	18.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			105.00000	112	18.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			24.00000	22	35.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,752.00000	6,820	35.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			72.00000	66	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,850.00000	3,914	30.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			24.00000	21	35.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,802.00000	6,870	35.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			23.00000	21	35.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,851.00000	6,919	35.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,475.00000	3,404	26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	3	26.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,482.00000	2,411	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			9.00000	9	21.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,523.00000	1,456	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			51.00000	55	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			766.00000	717	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			294.00000	315	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			44.00000	40	32.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			5,072.00000	5,138	32.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			26.00000	24	35.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,554.00000	6,622	35.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,525.00000	3,454	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	2	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,568.00000	1,501	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			46.00000	49	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			795.00000	745	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			273.00000	293	18.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			12.00000	11	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,490.00000	8,559	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,425.00000	3,355	26.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			3.00000	3	26.61	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	5.35	Call			2,432.00000	2,362	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			10.00000	10	21.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,478.00000	1,412	18.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			56.00000	60	18.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			26.00000	23	35.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,603.00000	6,671	35.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			12.00000	10	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,589.00000	8,658	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,325.00000	3,255	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			3.00000	3	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,333.00000	2,263	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			11.00000	11	20.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,390.00000	1,324	18.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			67.00000	73	18.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			684.00000	637	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			361.00000	385	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			25.00000	22	35.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,702.00000	6,770	35.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			11.00000	10	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,689.00000	8,758	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			10.00000	9	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,788.00000	8,857	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			11.00000	9	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,738.00000	8,808	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			101.00000	92	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			3,028.00000	3,090	28.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			46.00000	42	32.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,973.00000	5,040	32.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			23.00000	20	35.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,950.00000	7,019	35.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			10.00000	8	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,937.00000	9,007	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			23.00000	20	35.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,950.00000	7,019	35.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,027.00000	2,957	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			5.00000	5	24.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,038.00000	1,968	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			15.00000	16	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			98.00000	90	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			3,076.00000	3,138	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			22.00000	20	35.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			7,000.00000	7,068	35.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			9.00000	8	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			8,987.00000	9,056	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call			96.00000	88	28.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.80	Put		3,124.00000	3,186	28.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		22.00000	20	35.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		7,050.00000	7,118	35.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		9.00000	8	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		9,037.00000	9,106	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		10.00000	9	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,838.00000	8,907	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		12.00000	10	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,540.00000	8,609	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		3,574.00000	3,504	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		2.00000	2	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		27.00000	24	34.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,455.00000	6,523	34.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		13.00000	11	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,440.00000	8,509	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		3,624.00000	3,554	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		2.00000	2	27.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		28.00000	25	34.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		6,405.00000	6,473	34.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		13.00000	11	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		8,391.00000	8,460	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call		3,724.00000	3,653	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put		2.00000	2	28.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call		2,729.00000	2,659	22.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put		7.00000	7	22.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call		1,753.00000	1,684	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put		30.00000	33	18.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call		921.00000	867	18.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put		199.00000	215	18.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call		29.00000	26	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put		6,306.00000	6,374	34.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call		14.00000	12	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put		8,291.00000	8,360	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call		3,774.00000	3,703	28.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put		1.00000	1	28.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call		14.00000	12	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put		8,242.00000	8,311	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call		3,874.00000	3,803	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put		1.00000	1	28.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call		30.00000	28	34.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put		6,158.00000	6,226	34.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call		15.00000	13	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put		8,142.00000	8,211	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call		3,923.00000	3,853	29.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put		1.00000	1	29.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.85	Call		31.00000	28	34.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put		6,109.00000	6,176	34.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call		15.00000	13	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put		8,093.00000	8,162	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call		3,824.00000	3,753	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put		1.00000	1	28.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		2,829.00000	2,758	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		6.00000	6	23.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		1,847.00000	1,778	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		24.00000	26	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		989.00000	933	18.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		167.00000	181	18.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call		62.00000	56	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put		4,239.00000	4,304	31.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call		30.00000	27	34.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put		6,208.00000	6,275	34.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call		14.00000	13	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put		8,192.00000	8,261	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call		3,973.00000	3,903	29.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put		1.00000	1	29.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		2,978.00000	2,907	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		5.00000	5	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		1,990.00000	1,920	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		17.00000	19	19.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,098.00000	1,039	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		126.00000	137	18.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		522.00000	484	19.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		550.00000	583	19.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call		66.00000	60	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put		4,093.00000	4,158	31.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call		32.00000	29	34.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put		6,059.00000	6,127	34.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call		16.00000	14	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put		8,043.00000	8,112	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call		67.00000	61	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put		4,045.00000	4,109	30.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call		32.00000	29	34.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put		6,010.00000	6,077	34.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call		0.00000	4,003	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Put		0.00000	1	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		0.00000	3,006	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		0.00000	5	24.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		0.00000	2,016	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		0.00000	15	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		0.00000	1,114	18.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.70	Put		0.00000	112	18.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		0.00000	521	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		0.00000	519	19.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		0.00000	15	36.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		0.00000	8,013	36.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.82170	7.89510		19.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		0.00000	609	20.04	249,081,000.00	409	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		0.00000	637	20.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		634.00000	591	20.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		639.00000	669	20.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		477.00000	443	21.58	259,155,000.00	585	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		982.00000	1,021	21.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		616.00000	573	20.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		671.00000	702	20.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		565.00000	525	20.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		770.00000	803	20.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		581.00000	541	20.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		736.00000	769	20.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		549.00000	510	20.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		804.00000	838	20.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		504.00000	468	21.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		909.00000	946	21.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		519.00000	482	21.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		874.00000	910	21.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,500.00000	3,427	25.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		5.00000	5	25.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,514.00000	2,441	20.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		19.00000	19	20.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,581.00000	1,512	18.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		86.00000	90	18.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		865.00000	813	19.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		370.00000	391	19.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		192.00000	176	26.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,697.00000	2,754	26.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		99.00000	90	31.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,604.00000	4,669	31.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		58.00000	52	34.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,563.00000	6,631	34.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		33.00000	29	36.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,537.00000	8,607	36.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,649.00000	3,576	25.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		4.00000	4	25.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,660.00000	2,588	21.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		15.00000	16	21.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		1,712.00000	1,643	18.62	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	6.25	Put		67.00000	71	18.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		949.00000	895	18.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		304.00000	323	18.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		204.00000	187	26.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,559.00000	2,615	26.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call		104.00000	95	30.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,459.00000	4,523	30.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		60.00000	54	34.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		6,415.00000	6,483	34.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		35.00000	31	36.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		8,390.00000	8,459	36.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		3,600.00000	3,526	25.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		4.00000	5	25.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		2,611.00000	2,539	21.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		16.00000	17	21.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		1,668.00000	1,599	18.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		73.00000	77	18.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call		920.00000	867	18.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		325.00000	345	18.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		200.00000	183	26.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,605.00000	2,662	26.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		102.00000	93	30.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,507.00000	4,572	30.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		59.00000	54	34.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,464.00000	6,532	34.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		34.00000	30	36.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,439.00000	8,508	36.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,749.00000	3,675	26.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		4.00000	4	26.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,758.00000	2,686	21.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		13.00000	14	21.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		1,802.00000	1,732	18.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		57.00000	60	18.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		1,009.00000	954	18.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		264.00000	282	18.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		213.00000	195	26.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,467.00000	2,523	26.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call		107.00000	98	30.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		4,362.00000	4,426	30.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call		62.00000	56	33.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put		6,317.00000	6,384	33.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		36.00000	32	36.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		8,291.00000	8,360	36.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call		3,799.00000	3,725	26.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put		3.00000	3	26.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	5.10	Call		2,807.00000	2,735	21.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put		12.00000	13	21.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call		1,847.00000	1,777	18.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put		52.00000	55	18.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call		1,040.00000	984	18.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put		245.00000	262	18.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call		217.00000	199	26.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put		2,422.00000	2,477	26.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call		109.00000	100	30.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put		4,314.00000	4,378	30.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call		63.00000	57	33.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put		6,268.00000	6,335	33.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call		37.00000	33	36.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put		8,242.00000	8,311	36.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call		3,848.00000	3,775	26.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put		3.00000	3	26.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call		2,857.00000	2,784	22.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put		11.00000	12	22.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call		1,892.00000	1,822	18.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put		47.00000	51	18.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call		1,072.00000	1,015	18.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put		227.00000	244	18.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call		222.00000	203	26.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put		2,377.00000	2,432	26.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call		111.00000	101	30.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put		4,266.00000	4,329	30.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call		64.00000	58	33.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put		6,218.00000	6,286	33.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call		38.00000	33	36.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put		8,193.00000	8,262	36.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call		3,948.00000	3,875	27.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put		3.00000	3	27.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call		2,955.00000	2,882	22.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put		10.00000	11	22.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call		1,984.00000	1,914	18.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put		39.00000	42	18.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call		1,138.00000	1,080	18.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put		193.00000	209	18.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call		231.00000	212	25.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put		2,286.00000	2,341	25.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call		115.00000	105	30.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put		4,170.00000	4,233	30.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call		65.00000	59	33.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put		6,120.00000	6,188	33.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call		39.00000	35	36.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	15.95	Put		8,094.00000	8,163	36.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call		3,998.00000	3,924	27.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put		3.00000	3	27.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call		3,004.00000	2,932	22.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put		9.00000	10	22.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call		2,031.00000	1,960	19.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put		36.00000	38	19.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call		1,173.00000	1,114	18.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put		178.00000	192	18.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call		237.00000	217	25.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put		2,241.00000	2,295	25.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call		117.00000	106	30.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put		4,122.00000	4,185	30.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call		66.00000	60	33.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put		6,071.00000	6,139	33.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call		40.00000	36	36.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put		8,045.00000	8,114	36.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call		0.00000	4,024	27.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put		0.00000	2	27.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call		0.00000	3,030	23.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put		0.00000	9	23.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call		0.00000	2,054	19.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put		0.00000	32	19.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call		0.00000	1,184	18.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put		0.00000	162	18.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		0.00000	628	19.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		0.00000	606	19.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call		0.00000	227	25.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put		0.00000	2,205	25.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call		0.00000	110	30.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put		0.00000	4,088	30.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call		0.00000	62	33.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put		0.00000	6,040	33.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call		0.00000	37	36.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put		0.00000	8,016	36.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			7.93610	8.00880		20.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		733.00000	685	20.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		724.00000	749	20.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		0.00000	520	21.61	60,840,000.00	117	117.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		0.00000	1,134	21.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		715.00000	668	20.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		756.00000	781	20.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		663.00000	618	20.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		854.00000	882	20.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		697.00000	651	20.52	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 13/12/2010 Currency Future	8.10	Put			788.00000	814	20.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call			680.00000	634	20.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put			821.00000	848	20.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call			631.00000	588	21.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put			922.00000	952	21.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call			601.00000	560	21.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put			992.00000	1,023	21.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call			573.00000	533	21.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put			1,064.00000	1,097	21.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call			587.00000	546	21.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put			1,028.00000	1,060	21.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call			547.00000	508	21.73	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put			1,138.00000	1,172	21.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call			3,518.00000	3,445	23.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put			9.00000	9	23.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call			2,538.00000	2,467	20.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put			30.00000	31	20.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call			1,633.00000	1,565	18.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put			124.00000	129	18.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call			955.00000	899	19.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put			446.00000	463	19.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call			256.00000	236	26.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put			2,747.00000	2,800	26.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call			141.00000	130	29.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put			4,633.00000	4,693	29.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call			88.00000	80	32.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put			6,579.00000	6,644	32.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call			54.00000	48	34.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put			8,545.00000	8,612	34.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call			3,617.00000	3,544	24.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put			8.00000	8	24.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call			2,635.00000	2,563	20.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put			26.00000	27	20.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call			1,717.00000	1,648	18.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put			108.00000	112	18.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call			1,007.00000	950	19.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put			398.00000	414	19.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call			265.00000	244	25.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put			2,657.00000	2,708	25.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call			145.00000	133	29.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put			4,536.00000	4,597	29.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call			90.00000	82	32.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,481.00000	6,546	32.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			56.00000	50	34.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			8,447.00000	8,514	34.58	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 13/12/2010 Currency Future	4.45	Call			3,568.00000	3,495	24.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put			9.00000	9	24.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call			2,586.00000	2,515	20.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put			28.00000	29	20.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call			1,675.00000	1,606	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put			116.00000	120	18.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call			980.00000	925	19.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			422.00000	439	19.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			261.00000	240	26.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,702.00000	2,754	26.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			143.00000	131	29.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,584.00000	4,645	29.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			89.00000	81	32.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,530.00000	6,595	32.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			55.00000	49	34.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,496.00000	8,563	34.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,766.00000	3,693	25.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			7.00000	7	25.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,779.00000	2,708	20.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			21.00000	21	20.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			1,845.00000	1,776	18.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put			86.00000	90	18.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call			1,091.00000	1,032	18.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put			332.00000	346	18.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call			647.00000	603	20.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put			888.00000	917	20.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call			280.00000	258	25.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put			2,522.00000	2,572	25.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call			152.00000	139	29.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put			4,393.00000	4,453	29.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call			93.00000	85	32.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put			6,335.00000	6,399	32.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call			59.00000	53	34.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put			8,300.00000	8,367	34.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call			3,816.00000	3,743	25.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put			7.00000	7	25.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call			2,828.00000	2,756	20.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put			19.00000	20	20.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call			1,889.00000	1,819	18.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put			80.00000	83	18.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call			1,120.00000	1,061	18.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put			311.00000	325	18.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call			286.00000	263	25.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put			2,477.00000	2,527	25.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call			154.00000	141	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 13/12/2010 Currency Future	12.20	Put			4,345.00000	4,405	29.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call			95.00000	86	32.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put			6,286.00000	6,350	32.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call			60.00000	54	34.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put			8,251.00000	8,318	34.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call			3,865.00000	3,793	25.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put			7.00000	6	25.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call			2,877.00000	2,805	20.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put			18.00000	19	20.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call			1,933.00000	1,863	18.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put			74.00000	77	18.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call			1,150.00000	1,090	18.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put			291.00000	304	18.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call			291.00000	268	25.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put			2,432.00000	2,482	25.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call			156.00000	143	29.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put			4,297.00000	4,357	29.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call			96.00000	87	32.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put			6,237.00000	6,301	32.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call			61.00000	55	34.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put			8,202.00000	8,269	34.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call			3,915.00000	3,842	25.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put			6.00000	6	25.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call			2,925.00000	2,853	21.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put			17.00000	17	21.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call			1,977.00000	1,907	18.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put			68.00000	71	18.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call			1,181.00000	1,121	18.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put			272.00000	284	18.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call			297.00000	273	25.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put			2,388.00000	2,437	25.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call			158.00000	145	29.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put			4,249.00000	4,309	29.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call			97.00000	88	32.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put			6,188.00000	6,252	32.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call			62.00000	56	34.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put			8,153.00000	8,220	34.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call			3,965.00000	3,892	26.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put			6.00000	6	26.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call			2,974.00000	2,902	21.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put			15.00000	16	21.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call			2,022.00000	1,951	18.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put			63.00000	65	18.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call			1,212.00000	1,152	18.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put			254.00000	265	18.33	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 13/12/2010 Currency Future	10.05	Call			302.00000	279	25.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put			2,344.00000	2,393	25.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call			161.00000	147	29.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put			4,202.00000	4,261	29.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call			98.00000	90	32.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put			6,139.00000	6,203	32.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call			63.00000	57	34.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put			8,104.00000	8,171	34.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call			4,014.00000	3,942	26.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			6.00000	5	26.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			3,023.00000	2,951	21.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			14.00000	15	21.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			2,067.00000	1,996	18.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			58.00000	60	18.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,245.00000	1,183	18.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			236.00000	247	18.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			308.00000	284	25.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,300.00000	2,348	25.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			163.00000	149	29.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			4,154.00000	4,213	29.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			99.00000	91	32.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put			6,091.00000	6,155	32.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call			64.00000	58	34.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put			8,056.00000	8,122	34.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call			0.00000	3,991	26.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put			0.00000	5	26.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call			0.00000	3,000	21.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put			0.00000	14	21.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call			0.00000	2,041	18.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put			0.00000	55	18.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call			0.00000	1,216	18.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put			0.00000	230	18.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call			0.00000	703	20.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put			0.00000	717	20.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call			0.00000	290	25.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put			0.00000	2,304	25.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call			0.00000	152	28.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put			0.00000	4,166	28.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call			0.00000	92	32.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put			0.00000	6,106	32.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call			0.00000	59	34.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put			0.00000	8,073	34.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.31280		12.36800		16.51	3,533,773.60	287	36,712.00
£ / R On 14/12/2009 Currency Future	12.35	Call			413.00000	386	16.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.35	Put			395.00000	424	16.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			322.00000	300	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			554.00000	587	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			306.00000	285	17.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			588.00000	623	17.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			251.00000	234	18.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			733.00000	771	18.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			291.00000	271	17.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			623.00000	659	17.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			277.00000	258	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			659.00000	695	17.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			239.00000	222	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			771.00000	810	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			217.00000	202	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			849.00000	889	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			228.00000	212	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			810.00000	849	18.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			207.00000	192	18.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			889.00000	929	18.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			188.00000	174	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			970.00000	1,012	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			163.00000	151	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			1,095.00000	1,139	19.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			130.00000	120	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,312.00000	1,358	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			124.00000	115	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,356.00000	1,402	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			119.00000	110	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,401.00000	1,447	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			124.00000	115	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,356.00000	1,402	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			114.00000	105	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,446.00000	1,493	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			109.00000	101	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,491.00000	1,538	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			96.00000	89	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,628.00000	1,676	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			100.00000	93	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,582.00000	1,630	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			149.00000	138	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,181.00000	1,225	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			179.00000	166	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,011.00000	1,054	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			142.00000	132	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,224.00000	1,269	20.17	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.65	Call			119.00000	110	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,401.00000	1,447	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			105.00000	97	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,537.00000	1,584	21.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			100.00000	93	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,582.00000	1,630	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			109.00000	101	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,491.00000	1,538	21.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			136.00000	126	20.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,268.00000	1,313	20.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			149.00000	138	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,181.00000	1,225	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			156.00000	144	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,138.00000	1,182	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			179.00000	166	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,011.00000	1,054	19.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			188.00000	174	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			970.00000	1,012	19.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			197.00000	183	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			929.00000	970	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			114.00000	105	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,446.00000	1,493	20.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			142.00000	132	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,224.00000	1,269	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			197.00000	183	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			929.00000	970	19.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			124.00000	115	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,356.00000	1,402	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			70.00000	65	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			2,002.00000	2,052	22.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			89.00000	82	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,721.00000	1,769	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			85.00000	79	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,767.00000	1,816	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			85.00000	79	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,767.00000	1,816	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			82.00000	76	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,814.00000	1,863	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			73.00000	67	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,955.00000	2,004	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			62.00000	57	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,144.00000	2,195	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			67.00000	62	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,049.00000	2,099	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			65.00000	60	23.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.40	Put			2,097.00000	2,147	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			60.00000	55	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,192.00000	2,242	23.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			44.00000	41	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,576.00000	2,628	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			46.00000	42	24.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,528.00000	2,579	24.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			55.00000	51	23.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,287.00000	2,338	23.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			51.00000	47	24.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,383.00000	2,434	24.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			47.00000	44	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,479.00000	2,531	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			41.00000	38	24.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,673.00000	2,725	24.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			38.00000	35	25.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,770.00000	2,823	25.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			36.00000	33	25.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,868.00000	2,920	25.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			27.00000	25	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,259.00000	3,313	26.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			82.00000	76	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,814.00000	1,863	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			76.00000	70	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,908.00000	1,957	22.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			96.00000	89	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,628.00000	1,676	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			55.00000	51	23.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,287.00000	2,338	23.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			79.00000	73	22.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,861.00000	1,910	22.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			57.00000	53	23.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,239.00000	2,290	23.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			53.00000	49	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,335.00000	2,386	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			49.00000	45	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,431.00000	2,483	24.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			37.00000	34	25.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,819.00000	2,871	25.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			100.00000	93	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,582.00000	1,630	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			92.00000	85	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,674.00000	1,723	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			79.00000	73	22.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,861.00000	1,910	22.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.55	Call			57.00000	53	23.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,239.00000	2,290	23.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			42.00000	39	24.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,624.00000	2,676	24.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			53.00000	49	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,335.00000	2,386	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			39.00000	37	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,721.00000	2,774	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			65.00000	60	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,097.00000	2,147	23.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			44.00000	41	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,576.00000	2,628	24.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			67.00000	62	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,049.00000	2,099	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,071.00000	4,016	31.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			3.00000	3	31.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			2,581.00000	2,527	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			13.00000	14	24.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,126.00000	1,076	15.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			58.00000	63	15.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			264.00000	246	18.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			696.00000	733	18.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			24.00000	23	27.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,456.00000	3,510	27.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			10.00000	10	30.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,942.00000	4,997	30.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			5.00000	5	33.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,437.00000	6,492	33.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			2.00000	2	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,934.00000	7,990	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,519.00000	4,464	31.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	1	31.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,026.00000	2,971	26.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			8.00000	8	26.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			1,556.00000	1,504	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			38.00000	41	18.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			32.00000	30	25.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			3,014.00000	3,067	25.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			13.00000	12	29.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,495.00000	4,550	29.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			6.00000	6	33.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,988.00000	6,043	33.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			3.00000	3	35.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,485.00000	7,540	35.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call			4,768.00000	4,713	31.58	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 14/12/2009 Currency Future	7.60	Put		0.00000	0	31.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		3,274.00000	3,219	27.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		6.00000	7	27.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		1,799.00000	1,746	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		31.00000	33	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		542.00000	509	16.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		274.00000	296	16.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		15.00000	14	29.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		4,247.00000	4,302	29.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		7.00000	7	32.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		5,739.00000	5,794	32.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		3.00000	3	35.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		7,235.00000	7,290	35.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		239.00000	222	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		771.00000	810	18.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		171.00000	159	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		1,053.00000	1,096	19.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		89.00000	82	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,721.00000	1,769	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		156.00000	144	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		1,138.00000	1,182	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		82.00000	76	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,814.00000	1,863	22.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		92.00000	85	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,674.00000	1,723	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		136.00000	126	20.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,268.00000	1,313	20.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call		2,287.00000	2,233	22.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put		19.00000	21	22.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		1,316.00000	1,264	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		48.00000	52	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		12.00000	11	30.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		4,744.00000	4,798	30.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		4.00000	4	34.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		6,736.00000	6,791	34.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		1.00000	1	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		8,733.00000	8,788	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		3,175.00000	3,120	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		7.00000	7	27.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		2,189.00000	2,136	22.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		21.00000	23	22.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		1,220.00000	1,170	16.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		52.00000	57	16.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		487.00000	456	16.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		319.00000	343	16.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.20	Call			11.00000	10	30.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,843.00000	4,897	30.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			4.00000	4	34.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,836.00000	6,891	34.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			1.00000	1	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,833.00000	8,888	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			2,044.00000	1,990	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			26.00000	27	21.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			1,079.00000	1,034	15.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			61.00000	71	15.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			10.00000	9	30.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			4,992.00000	5,047	30.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			4.00000	4	34.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,986.00000	7,041	34.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			1.00000	1	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,983.00000	9,038	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,076.00000	3,021	26.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			8.00000	8	26.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,092.00000	2,039	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			24.00000	26	22.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			437.00000	407	16.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			369.00000	394	16.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			33.00000	31	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,965.00000	3,018	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			4.00000	4	34.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,936.00000	6,991	34.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			1.00000	1	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			8,933.00000	8,988	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			2,877.00000	2,823	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			9.00000	10	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			1,897.00000	1,843	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			29.00000	31	20.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			955.00000	912	15.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			87.00000	100	15.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			355.00000	332	17.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put			487.00000	519	17.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			29.00000	27	26.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			3,161.00000	3,214	26.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			9.00000	9	31.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			5,141.00000	5,196	31.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			4.00000	3	35.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			7,136.00000	7,191	35.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			1.00000	1	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			9,133.00000	9,188	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			2,729.00000	2,675	24.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.65	Put			11.00000	12	24.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			1,750.00000	1,697	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			32.00000	35	19.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call			839.00000	799	16.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put			121.00000	136	16.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			27.00000	25	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,309.00000	3,362	26.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			9.00000	8	31.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,291.00000	5,345	31.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			3.00000	3	35.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			7,285.00000	7,340	35.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			1.00000	1	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,283.00000	9,338	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,680.00000	2,626	24.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			12.00000	13	24.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,702.00000	1,649	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			34.00000	36	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			802.00000	762	16.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			134.00000	150	16.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			26.00000	24	26.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,358.00000	3,411	26.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			8.00000	8	31.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,340.00000	5,395	31.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			3.00000	3	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,335.00000	7,390	35.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			1.00000	1	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,333.00000	9,388	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,631.00000	2,576	24.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			13.00000	14	24.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,653.00000	1,600	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			35.00000	38	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			766.00000	727	16.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			148.00000	165	16.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			25.00000	23	26.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,407.00000	3,460	26.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			8.00000	8	31.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,390.00000	5,445	31.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			3.00000	3	35.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,385.00000	7,440	35.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			1.00000	1	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,383.00000	9,438	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,532.00000	2,478	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			14.00000	15	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			697.00000	660	16.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			179.00000	197	16.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.85	Call			24.00000	22	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,506.00000	3,559	27.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			8.00000	7	32.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,490.00000	5,545	32.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			1.00000	1	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,483.00000	9,538	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,605.00000	1,552	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			37.00000	39	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			731.00000	693	16.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			163.00000	180	16.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			8.00000	8	31.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,440.00000	5,495	31.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			3.00000	3	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,435.00000	7,490	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			1.00000	1	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,433.00000	9,488	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			2,828.00000	2,774	25.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			10.00000	11	25.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			1,848.00000	1,795	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			30.00000	32	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			916.00000	874	15.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			98.00000	111	15.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			338.00000	316	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			520.00000	553	17.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			28.00000	26	26.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			3,210.00000	3,263	26.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			9.00000	9	31.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			5,191.00000	5,246	31.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			3.00000	3	35.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			7,185.00000	7,240	35.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			1.00000	1	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			9,183.00000	9,238	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			2,927.00000	2,872	25.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			9.00000	10	25.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			1,946.00000	1,892	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			28.00000	29	21.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			996.00000	952	15.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			78.00000	89	15.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			374.00000	349	16.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			456.00000	486	16.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			30.00000	28	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			3,112.00000	3,165	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			10.00000	9	31.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			5,092.00000	5,146	31.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			4.00000	3	35.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.45	Put		7,086.00000	7,141	35.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		1.00000	1	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		9,083.00000	9,138	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		3,324.00000	3,269	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		6.00000	6	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		2,336.00000	2,282	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		18.00000	19	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		1,364.00000	1,312	17.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		46.00000	49	17.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		571.00000	537	16.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		253.00000	274	16.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		39.00000	37	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		2,721.00000	2,774	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		12.00000	11	30.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		4,694.00000	4,748	30.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		4.00000	4	34.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		6,686.00000	6,741	34.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		1.00000	1	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		8,683.00000	8,738	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		3,374.00000	3,319	28.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		6.00000	6	28.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call		2,385.00000	2,331	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put		17.00000	18	23.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		1,412.00000	1,360	17.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		44.00000	47	17.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		601.00000	566	16.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		233.00000	253	16.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call		12.00000	11	30.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put		4,644.00000	4,699	30.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call		5.00000	4	34.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put		6,637.00000	6,691	34.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call		1.00000	1	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put		8,633.00000	8,688	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		3,224.00000	3,170	27.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		6.00000	7	27.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		2,238.00000	2,185	22.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		20.00000	22	22.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		1,268.00000	1,217	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		50.00000	54	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		514.00000	482	16.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		296.00000	319	16.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		37.00000	34	25.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,819.00000	2,871	25.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call		11.00000	10	30.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put		4,793.00000	4,848	30.43	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	19.15	Call		4.00000	4	34.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put		6,786.00000	6,841	34.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		1.00000	1	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		8,783.00000	8,838	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		3,125.00000	3,070	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		7.00000	8	26.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		2,141.00000	2,087	22.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		23.00000	25	22.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		1,173.00000	1,123	16.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		55.00000	60	16.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		462.00000	431	16.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		344.00000	368	16.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		34.00000	32	25.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		2,916.00000	2,969	25.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		11.00000	10	30.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		4,893.00000	4,947	30.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		4.00000	4	34.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		6,886.00000	6,941	34.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		1.00000	1	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		8,883.00000	8,938	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		2,976.00000	2,922	26.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		8.00000	9	26.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		1,995.00000	1,941	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		27.00000	28	21.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		1,037.00000	993	15.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		69.00000	80	15.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		393.00000	367	16.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		425.00000	455	16.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		31.00000	29	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		3,063.00000	3,116	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		10.00000	9	31.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		5,042.00000	5,096	31.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		4.00000	3	34.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		7,036.00000	7,091	34.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		1.00000	1	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		9,033.00000	9,088	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		2,779.00000	2,724	25.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		11.00000	11	25.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		877.00000	836	16.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		109.00000	123	16.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		9.00000	8	31.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		5,241.00000	5,296	31.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		1.00000	1	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		9,233.00000	9,288	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		2,483.00000	2,429	23.85	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	9.90	Put		15.00000	16	23.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		1,508.00000	1,456	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		40.00000	43	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		664.00000	628	16.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		196.00000	215	16.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		23.00000	21	27.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		3,555.00000	3,609	27.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		8.00000	7	32.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		5,540.00000	5,594	32.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		3.00000	3	35.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		7,535.00000	7,590	35.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		1.00000	1	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		9,533.00000	9,588	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call		3,423.00000	3,368	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put		5.00000	6	28.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call		2,434.00000	2,380	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put		16.00000	17	23.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call		1,460.00000	1,408	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put		42.00000	45	17.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		632.00000	596	16.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		214.00000	234	16.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call		13.00000	12	29.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put		4,595.00000	4,649	29.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call		5.00000	4	34.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put		6,587.00000	6,642	34.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call		1.00000	1	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put		8,583.00000	8,639	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call		3,523.00000	3,468	28.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put		5.00000	5	28.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call		5.00000	5	33.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put		6,487.00000	6,542	33.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call		2.00000	1	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put		8,484.00000	8,539	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call		3,473.00000	3,418	28.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put		5.00000	5	28.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call		13.00000	12	29.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put		4,545.00000	4,599	29.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call		5.00000	4	34.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put		6,537.00000	6,592	34.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call		2.00000	1	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put		8,534.00000	8,589	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call		3,672.00000	3,617	29.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put		4.00000	4	29.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call		14.00000	13	29.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put		4,346.00000	4,401	29.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.70	Call		5.00000	5	33.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put		6,337.00000	6,392	33.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call		2.00000	2	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put		8,334.00000	8,389	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call		3,722.00000	3,667	29.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put		4.00000	4	29.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call		15.00000	14	29.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put		4,297.00000	4,351	29.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call		5.00000	5	33.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put		6,287.00000	6,342	33.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call		2.00000	2	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put		8,284.00000	8,339	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call		3,772.00000	3,717	30.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put		4.00000	4	30.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call		6.00000	5	33.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put		6,238.00000	6,292	33.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call		2.00000	2	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put		8,234.00000	8,289	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call		3,821.00000	3,767	30.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put		3.00000	4	30.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call		16.00000	15	29.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put		4,198.00000	4,252	29.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call		6.00000	5	33.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put		6,188.00000	6,243	33.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		2.00000	2	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		8,184.00000	8,239	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		4,021.00000	3,966	31.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		3.00000	3	31.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		18.00000	17	28.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		4,000.00000	4,054	28.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		2.00000	2	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		7,984.00000	8,039	36.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	17	28.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		0.00000	4,004	28.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		0.00000	6	33.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		0.00000	5,993	33.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.51700	12.57350		17.01	75,102.00	6	613.00
£ / R On 15/03/2010 Currency Future	12.55	Call		610.00000	585	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		587.00000	618	17.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		520.00000	498	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		747.00000	781	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		504.00000	483	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		781.00000	816	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		445.00000	426	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		921.00000	959	18.41	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	12.90	Call			489.00000	468	18.03	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			815.00000	851	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			473.00000	454	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			850.00000	887	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			432.00000	413	18.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			958.00000	996	18.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			406.00000	389	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			1,032.00000	1,072	18.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			419.00000	401	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			995.00000	1,034	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			394.00000	377	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			1,070.00000	1,110	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			371.00000	355	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			1,148.00000	1,188	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			330.00000	316	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,307.00000	1,349	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			295.00000	282	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,471.00000	1,515	20.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			287.00000	275	20.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,513.00000	1,558	20.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			279.00000	267	20.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,556.00000	1,600	20.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call			272.00000	260	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			1,598.00000	1,643	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			257.00000	247	20.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,684.00000	1,730	20.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			238.00000	228	21.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,814.00000	1,861	21.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			244.00000	234	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,771.00000	1,817	21.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,618.00000	1,568	16.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			95.00000	101	16.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			3,442.00000	3,387	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			19.00000	20	23.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			312.00000	299	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,388.00000	1,432	19.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			360.00000	345	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			1,187.00000	1,228	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			178.00000	170	22.38	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			2,305.00000	2,353	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			340.00000	325	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,266.00000	1,308	19.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			251.00000	240	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,727.00000	1,773	20.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			264.00000	253	20.69	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	13.95	Put			1,641.00000	1,686	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			321.00000	307	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,347.00000	1,390	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			350.00000	335	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,226.00000	1,268	19.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			382.00000	366	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			1,109.00000	1,149	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			303.00000	290	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,430.00000	1,473	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,099.00000	3,044	22.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			26.00000	27	22.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,125.00000	2,072	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			52.00000	55	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,228.00000	1,181	15.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			155.00000	164	15.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			632.00000	604	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			559.00000	587	17.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			200.00000	192	22.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			2,126.00000	2,175	22.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			112.00000	106	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			3,038.00000	3,089	23.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			65.00000	62	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,992.00000	4,045	25.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			38.00000	36	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,964.00000	5,019	26.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,001.00000	2,946	21.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			28.00000	29	21.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,030.00000	1,979	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			57.00000	62	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,151.00000	1,110	15.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			177.00000	193	15.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			591.00000	567	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			618.00000	650	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			189.00000	180	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			2,216.00000	2,263	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			106.00000	101	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			3,132.00000	3,184	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			62.00000	59	25.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			4,089.00000	4,142	25.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			36.00000	34	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			5,062.00000	5,117	26.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			2,903.00000	2,848	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			30.00000	31	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			1,937.00000	1,886	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			64.00000	69	17.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.70	Call		1,081.00000	1,041	15.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		208.00000	224	15.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		554.00000	531	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		681.00000	714	17.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		100.00000	95	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		3,226.00000	3,278	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		59.00000	56	25.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		4,185.00000	4,239	25.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		34.00000	32	26.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		5,161.00000	5,215	26.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		2,805.00000	2,751	21.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		32.00000	34	21.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		1,845.00000	1,794	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		72.00000	77	17.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		1,014.00000	976	15.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		241.00000	259	15.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		168.00000	160	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		2,394.00000	2,443	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		95.00000	90	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		3,321.00000	3,373	23.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		55.00000	53	25.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		4,282.00000	4,336	25.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		32.00000	31	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		5,259.00000	5,314	26.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		2,659.00000	2,604	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		35.00000	37	20.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		1,708.00000	1,658	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		85.00000	91	16.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		920.00000	884	16.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		296.00000	317	16.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		153.00000	146	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		2,530.00000	2,579	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		87.00000	83	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		3,464.00000	3,516	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		51.00000	48	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		4,427.00000	4,481	25.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		30.00000	28	26.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		5,406.00000	5,461	26.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call		2,757.00000	2,702	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put		33.00000	35	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call		1,799.00000	1,748	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put		76.00000	81	17.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		982.00000	945	16.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		259.00000	278	16.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call		163.00000	155	22.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.85	Put			2,439.00000	2,488	22.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			92.00000	88	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,369.00000	3,421	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			54.00000	51	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,330.00000	4,384	25.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			31.00000	30	26.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,308.00000	5,363	26.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,051.00000	2,995	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			27.00000	28	22.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,077.00000	2,025	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			54.00000	58	17.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,187.00000	1,145	15.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			163.00000	178	15.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			195.00000	186	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			2,172.00000	2,219	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			109.00000	103	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			3,085.00000	3,136	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			64.00000	61	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			4,040.00000	4,094	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			37.00000	35	26.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			5,013.00000	5,068	26.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			2,854.00000	2,800	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			31.00000	33	21.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			1,891.00000	1,840	17.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			68.00000	73	17.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,047.00000	1,008	15.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			224.00000	241	15.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			537.00000	515	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			714.00000	748	17.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			173.00000	165	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,349.00000	2,398	22.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			97.00000	93	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,274.00000	3,326	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			57.00000	54	25.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,233.00000	4,287	25.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			33.00000	32	26.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			5,210.00000	5,265	26.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			2,952.00000	2,897	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			29.00000	30	21.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			1,984.00000	1,932	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			60.00000	65	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,116.00000	1,075	15.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			192.00000	208	15.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			572.00000	549	17.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			649.00000	682	17.39	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	14.65	Call			184.00000	175	22.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,260.00000	2,308	22.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			103.00000	98	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,179.00000	3,231	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			60.00000	57	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			4,137.00000	4,190	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			35.00000	33	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			5,111.00000	5,166	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			2,708.00000	2,653	20.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			34.00000	36	20.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			1,754.00000	1,703	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			80.00000	86	17.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			951.00000	914	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			277.00000	297	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			158.00000	150	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,485.00000	2,533	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			90.00000	85	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,416.00000	3,468	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			52.00000	50	25.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,379.00000	4,433	25.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			31.00000	29	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,357.00000	5,412	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			303.00000	290	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,430.00000	1,473	20.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,295.00000	3,240	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			22.00000	23	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,319.00000	2,265	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			45.00000	48	18.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,398.00000	1,350	16.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			125.00000	133	16.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			726.00000	696	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			453.00000	479	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			220.00000	211	21.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,947.00000	1,994	21.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			125.00000	119	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,852.00000	2,902	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			72.00000	69	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,799.00000	3,852	24.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			42.00000	40	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,769.00000	4,823	25.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			17.00000	17	28.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,744.00000	6,800	28.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			8.00000	7	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			8,734.00000	8,790	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,148.00000	3,093	22.57	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.45	Put		25.00000	26	22.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		2,174.00000	2,120	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		50.00000	53	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		1,270.00000	1,223	15.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		147.00000	156	15.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		655.00000	626	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		531.00000	559	16.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		115.00000	109	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,991.00000	3,042	23.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		39.00000	37	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		4,915.00000	4,970	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		17.00000	16	28.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		6,893.00000	6,949	28.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		7.00000	6	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		8,883.00000	8,939	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		16.00000	15	28.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		6,993.00000	7,048	28.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		6.00000	6	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		8,983.00000	9,039	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		16.00000	15	28.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		7,042.00000	7,098	28.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		6.00000	6	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		9,033.00000	9,089	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		15.00000	15	29.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		7,192.00000	7,248	29.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		6.00000	5	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		9,182.00000	9,238	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		15.00000	14	29.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		7,291.00000	7,347	29.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		5.00000	5	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		9,282.00000	9,338	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call		15.00000	14	29.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put		7,341.00000	7,397	29.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		5.00000	5	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		9,332.00000	9,388	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		14.00000	14	29.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		7,391.00000	7,447	29.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		5.00000	5	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put		9,381.00000	9,438	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		2,561.00000	2,507	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		38.00000	40	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		861.00000	827	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		337.00000	360	16.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call		83.00000	79	24.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		3,559.00000	3,612	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	18.05	Call			28.00000	27	26.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			5,505.00000	5,560	26.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			14.00000	13	29.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			7,490.00000	7,546	29.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			5.00000	4	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			9,481.00000	9,537	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			15.00000	14	29.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			7,241.00000	7,297	29.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			5.00000	5	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			9,232.00000	9,288	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			16.00000	15	29.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			7,092.00000	7,148	29.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			6.00000	6	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			9,083.00000	9,139	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			3,197.00000	3,142	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			24.00000	25	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			2,222.00000	2,168	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			48.00000	51	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			1,313.00000	1,265	15.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			139.00000	148	15.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			678.00000	649	16.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			504.00000	532	16.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			118.00000	113	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			2,945.00000	2,996	23.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			40.00000	38	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			4,866.00000	4,921	25.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			17.00000	16	28.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			6,843.00000	6,899	28.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			7.00000	7	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			8,834.00000	8,890	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			3,344.00000	3,289	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			21.00000	22	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call			2,367.00000	2,313	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			43.00000	46	19.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			1,442.00000	1,393	16.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			118.00000	126	16.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			752.00000	720	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			428.00000	453	16.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			129.00000	123	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			2,805.00000	2,856	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			43.00000	41	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			4,720.00000	4,774	25.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			18.00000	17	28.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			6,694.00000	6,750	28.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			8.00000	7	30.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.25	Put			8,684.00000	8,740	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			3,393.00000	3,338	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			20.00000	21	23.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			2,416.00000	2,361	19.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			42.00000	44	19.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			1,485.00000	1,436	16.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			112.00000	119	16.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			778.00000	746	16.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			404.00000	429	16.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			133.00000	126	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			2,759.00000	2,809	23.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			44.00000	42	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			4,671.00000	4,725	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			18.00000	17	28.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			6,644.00000	6,700	28.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			8.00000	8	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			8,635.00000	8,691	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			3,246.00000	3,191	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			23.00000	24	22.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			2,270.00000	2,216	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			47.00000	49	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			1,355.00000	1,307	15.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			132.00000	140	15.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			702.00000	672	16.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			478.00000	505	16.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			122.00000	116	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			2,898.00000	2,949	23.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			41.00000	39	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			4,817.00000	4,872	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			17.00000	16	28.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,794.00000	6,849	28.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			7.00000	7	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,784.00000	8,840	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			16.00000	16	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			6,943.00000	6,999	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			7.00000	6	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,933.00000	8,989	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			2,513.00000	2,458	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			39.00000	41	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			1,574.00000	1,524	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put			100.00000	107	16.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			832.00000	799	16.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			359.00000	382	16.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			80.00000	77	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,607.00000	3,660	24.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	18.10	Call			28.00000	26	26.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,554.00000	5,609	26.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			14.00000	13	29.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,540.00000	7,596	29.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			4.00000	4	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			9,531.00000	9,587	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			2,464.00000	2,410	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			41.00000	43	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			1,529.00000	1,480	16.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			106.00000	113	16.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			805.00000	772	16.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			381.00000	405	16.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			78.00000	75	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,655.00000	3,708	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			27.00000	26	26.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,604.00000	5,659	26.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			14.00000	13	29.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			7,590.00000	7,646	29.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			4.00000	4	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,581.00000	9,637	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			2,610.00000	2,556	20.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			37.00000	39	20.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			1,663.00000	1,613	16.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			90.00000	96	16.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			890.00000	855	16.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			316.00000	338	16.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			459.00000	440	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			885.00000	923	18.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			85.00000	81	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			3,511.00000	3,564	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			29.00000	28	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			5,456.00000	5,511	26.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			14.00000	14	29.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			7,441.00000	7,497	29.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			5.00000	4	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			9,431.00000	9,487	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			3,541.00000	3,485	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			17.00000	18	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			145.00000	138	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			2,621.00000	2,671	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			48.00000	46	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			4,525.00000	4,579	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			19.00000	18	28.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			6,495.00000	6,551	28.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call			9.00000	8	30.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.05	Put			8,485.00000	8,541	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			136.00000	130	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			2,713.00000	2,763	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			46.00000	43	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,622.00000	4,676	25.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			18.00000	17	28.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,595.00000	6,650	28.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			8.00000	8	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,585.00000	8,641	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,492.00000	3,436	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			18.00000	19	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			141.00000	134	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,667.00000	2,717	22.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			47.00000	45	25.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,573.00000	4,628	25.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			18.00000	18	28.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,545.00000	6,601	28.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			9.00000	8	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,535.00000	8,591	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			3,639.00000	3,584	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			16.00000	17	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			19.00000	19	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,396.00000	6,452	27.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			10.00000	9	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,386.00000	8,442	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,738.00000	3,682	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			14.00000	15	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			20.00000	19	27.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,297.00000	6,352	27.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			10.00000	10	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,287.00000	8,343	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,689.00000	3,633	24.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			15.00000	16	24.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			20.00000	19	27.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,346.00000	6,402	27.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			10.00000	9	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,336.00000	8,392	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,787.00000	3,732	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			14.00000	15	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			20.00000	20	27.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			6,247.00000	6,303	27.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			10.00000	10	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			8,237.00000	8,293	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			4,034.00000	3,979	25.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put			11.00000	12	25.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	18.55	Call		22.00000	21	27.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put		5,999.00000	6,054	27.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call		12.00000	12	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put		7,989.00000	8,045	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call		0.00000	4,028	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put		0.00000	11	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call		0.00000	22	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put		0.00000	6,005	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call		0.00000	12	30.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put		0.00000	7,995	30.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.72010	12.77900		17.45	0.00	0	500.00
£ / R On 14/06/2010 Currency Future	12.80	Call		761.00000	734	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		782.00000	814	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		690.00000	666	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		911.00000	946	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		674.00000	650	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		945.00000	980	18.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		612.00000	590	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		1,083.00000	1,120	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		911.00000	880	17.05	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		582.00000	610	17.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		658.00000	634	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		979.00000	1,014	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		571.00000	550	18.89	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put		1,192.00000	1,230	18.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		370.00000	356	20.96	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put		1,991.00000	2,036	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		104.00000	100	25.10	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,825.00000	4,880	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		642.00000	619	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		1,013.00000	1,049	18.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		598.00000	577	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		1,119.00000	1,156	18.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		584.00000	563	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		1,155.00000	1,193	18.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		558.00000	538	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		1,229.00000	1,267	19.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		533.00000	513	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		1,304.00000	1,343	19.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		487.00000	469	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,458.00000	1,499	19.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		436.00000	421	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,657.00000	1,701	20.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		427.00000	412	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,698.00000	1,742	20.24	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	14.15	Call			409.00000	395	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,780.00000	1,825	20.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			401.00000	387	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,822.00000	1,866	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			377.00000	364	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,948.00000	1,993	20.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			385.00000	371	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,906.00000	1,951	20.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			466.00000	449	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,537.00000	1,579	19.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			521.00000	502	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,342.00000	1,382	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			498.00000	480	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,419.00000	1,460	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			509.00000	491	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,380.00000	1,421	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			456.00000	439	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,577.00000	1,619	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			418.00000	403	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,739.00000	1,783	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			393.00000	379	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,864.00000	1,909	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			446.00000	430	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,617.00000	1,660	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			476.00000	459	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,497.00000	1,539	19.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			446.00000	430	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,617.00000	1,660	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			456.00000	439	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,577.00000	1,619	19.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			498.00000	480	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,419.00000	1,460	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			545.00000	525	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,266.00000	1,305	19.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			341.00000	329	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			2,162.00000	2,209	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			960.00000	927	16.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			531.00000	557	16.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			743.00000	716	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			814.00000	846	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			249.00000	239	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,820.00000	2,869	22.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			168.00000	162	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,739.00000	3,792	23.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			111.00000	107	24.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.35	Put			4,682.00000	4,736	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			72.00000	69	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,643.00000	5,699	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			985.00000	951	16.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			506.00000	531	16.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			254.00000	244	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,775.00000	2,824	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			171.00000	165	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,692.00000	3,745	23.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			114.00000	109	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,635.00000	4,689	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			74.00000	71	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,595.00000	5,651	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,200.00000	4,143	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			21.00000	23	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			2,735.00000	2,678	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			56.00000	58	18.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,411.00000	1,367	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			232.00000	247	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			185.00000	178	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,506.00000	3,558	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			100.00000	95	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,921.00000	4,975	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			52.00000	50	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			6,373.00000	6,429	26.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			26.00000	25	26.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,847.00000	7,904	26.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			4,639.00000	4,581	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			10.00000	11	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,174.00000	3,117	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			45.00000	47	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			1,762.00000	1,714	15.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			133.00000	144	15.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			822.00000	792	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			693.00000	722	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			220.00000	212	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			3,091.00000	3,142	22.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			122.00000	116	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,493.00000	4,546	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			64.00000	61	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,935.00000	5,991	25.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			32.00000	30	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			7,403.00000	7,460	26.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			4,885.00000	4,827	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			6.00000	7	23.73	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.40	Call			3,418.00000	3,361	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			39.00000	40	21.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			1,973.00000	1,922	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			94.00000	102	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			935.00000	903	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			556.00000	583	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			244.00000	234	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,865.00000	2,914	22.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			136.00000	130	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			4,257.00000	4,310	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			71.00000	68	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,692.00000	5,748	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			36.00000	34	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			7,157.00000	7,214	26.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			3,320.00000	3,263	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			41.00000	43	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			2,345.00000	2,290	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			66.00000	69	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			1,486.00000	1,440	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			207.00000	220	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			888.00000	857	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			609.00000	637	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			355.00000	342	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			2,076.00000	2,122	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			234.00000	225	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,955.00000	3,005	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			159.00000	153	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,880.00000	3,933	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			2,442.00000	2,386	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			63.00000	66	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			1,562.00000	1,516	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			183.00000	196	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			165.00000	159	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,786.00000	3,839	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			109.00000	104	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,730.00000	4,784	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			3,467.00000	3,409	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			38.00000	39	21.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			2,491.00000	2,435	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			62.00000	65	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			1,601.00000	1,555	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			172.00000	184	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			102.00000	98	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,873.00000	4,927	25.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			322.00000	310	21.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.75	Put		2,293.00000	2,340	21.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		212.00000	203	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		3,183.00000	3,233	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		146.00000	140	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		4,117.00000	4,169	24.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		93.00000	89	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		5,064.00000	5,119	25.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		289.00000	278	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		2,510.00000	2,558	22.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		192.00000	185	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		3,413.00000	3,464	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		130.00000	125	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		4,351.00000	4,404	24.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		84.00000	80	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		5,305.00000	5,360	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		3,077.00000	3,020	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		48.00000	50	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		2,104.00000	2,052	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		75.00000	82	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		1,303.00000	1,263	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		274.00000	293	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		780.00000	753	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		751.00000	783	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		260.00000	250	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		2,731.00000	2,780	22.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		175.00000	168	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		3,646.00000	3,698	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		116.00000	111	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		4,587.00000	4,641	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		75.00000	72	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		5,546.00000	5,602	25.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		2,930.00000	2,873	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		51.00000	53	19.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		1,209.00000	1,170	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		330.00000	350	16.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		725.00000	699	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		846.00000	879	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		2,881.00000	2,824	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		52.00000	54	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		1,930.00000	1,880	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		101.00000	110	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,178.00000	1,141	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		349.00000	371	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		707.00000	682	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		878.00000	912	17.96	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	15.45	Call			239.00000	230	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,910.00000	2,960	22.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			162.00000	156	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,833.00000	3,886	24.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			107.00000	102	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,778.00000	4,832	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			69.00000	66	25.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,740.00000	5,796	25.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			2,783.00000	2,727	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			54.00000	57	18.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			1,845.00000	1,796	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			116.00000	126	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,120.00000	1,083	16.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			391.00000	413	16.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			229.00000	220	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			3,000.00000	3,050	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			157.00000	150	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,928.00000	3,980	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			67.00000	64	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,838.00000	5,894	25.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			2,686.00000	2,629	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			57.00000	59	18.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			1,064.00000	1,029	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			435.00000	459	16.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			151.00000	145	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			4,022.00000	4,075	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			98.00000	93	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,969.00000	5,023	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			2,979.00000	2,922	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			50.00000	52	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,016.00000	1,965	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			87.00000	95	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,240.00000	1,200	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			311.00000	330	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,125.00000	3,069	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			46.00000	48	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,152.00000	2,097	15.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			73.00000	76	15.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,339.00000	1,295	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			260.00000	275	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			801.00000	772	17.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			722.00000	752	17.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			265.00000	255	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,686.00000	2,735	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			178.00000	171	23.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.20	Put		3,599.00000	3,651	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call		119.00000	114	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put		4,540.00000	4,594	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call		77.00000	74	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put		5,498.00000	5,554	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		2,152.00000	2,097	15.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put		73.00000	76	15.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call		1,339.00000	1,295	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put		260.00000	275	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		801.00000	772	17.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		722.00000	752	17.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call		265.00000	255	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,686.00000	2,735	22.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		2,832.00000	2,775	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		53.00000	55	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		1,887.00000	1,838	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		108.00000	118	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		1,149.00000	1,112	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		370.00000	392	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		68.00000	65	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		5,789.00000	5,845	25.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		1,803.00000	1,755	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		124.00000	134	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		1,092.00000	1,056	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		413.00000	436	16.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		225.00000	216	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		3,046.00000	3,096	22.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		154.00000	148	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,975.00000	4,028	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		65.00000	62	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		5,886.00000	5,942	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		3,271.00000	3,214	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		42.00000	44	20.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		2,297.00000	2,241	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		68.00000	71	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		1,448.00000	1,403	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		219.00000	233	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		865.00000	835	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		636.00000	665	17.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		283.00000	272	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		2,554.00000	2,602	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		188.00000	181	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		3,459.00000	3,511	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		127.00000	122	24.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		4,398.00000	4,452	24.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.05	Call			82.00000	79	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,353.00000	5,408	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			42.00000	40	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,813.00000	6,870	26.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			15.00000	15	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,786.00000	8,845	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,200.00000	2,145	15.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			71.00000	75	15.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,375.00000	1,331	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			246.00000	261	15.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			40.00000	38	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,911.00000	6,968	26.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			15.00000	14	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,886.00000	8,944	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			38.00000	36	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			7,009.00000	7,066	26.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			14.00000	13	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,985.00000	9,043	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,028.00000	2,971	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			49.00000	51	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,060.00000	2,009	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			81.00000	89	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			1,271.00000	1,231	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			292.00000	311	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			208.00000	199	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			3,229.00000	3,279	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			91.00000	87	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			5,112.00000	5,167	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			37.00000	36	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			7,058.00000	7,115	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			13.00000	13	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			9,034.00000	9,093	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,930.00000	1,880	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			101.00000	110	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,178.00000	1,141	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			349.00000	371	16.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			707.00000	682	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			878.00000	912	17.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			196.00000	188	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,367.00000	3,418	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			86.00000	82	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			5,257.00000	5,312	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			35.00000	33	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			7,206.00000	7,263	26.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			12.00000	12	26.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.95	Put		9,183.00000	9,242	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		196.00000	188	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		3,367.00000	3,418	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		34.00000	32	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		7,255.00000	7,312	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		12.00000	11	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		9,233.00000	9,291	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		181.00000	174	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		3,552.00000	3,604	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		79.00000	75	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		5,450.00000	5,505	25.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		11.00000	10	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		9,382.00000	9,440	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call		2,637.00000	2,581	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		58.00000	60	17.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		1,721.00000	1,673	15.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		142.00000	153	15.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		1,037.00000	1,002	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		458.00000	482	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		627.00000	605	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		1,048.00000	1,084	18.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		31.00000	30	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		7,452.00000	7,509	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		11.00000	10	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		9,432.00000	9,490	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		2,540.00000	2,483	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		61.00000	63	17.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		1,641.00000	1,594	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		162.00000	174	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		30.00000	28	26.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		7,551.00000	7,608	26.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		10.00000	10	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		9,531.00000	9,589	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		2,588.00000	2,532	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		59.00000	62	17.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		1,681.00000	1,633	15.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		152.00000	163	15.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		1,011.00000	977	16.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		482.00000	506	16.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		30.00000	29	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		7,501.00000	7,559	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		10.00000	10	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		9,481.00000	9,540	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		80.00000	77	25.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		5,401.00000	5,457	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 14/06/2010 Currency Future	20.10	Call			33.00000	31	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,354.00000	7,411	26.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			11.00000	11	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,332.00000	9,391	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			200.00000	192	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			3,321.00000	3,372	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			88.00000	84	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			5,209.00000	5,264	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			13.00000	12	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			9,134.00000	9,192	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			3,369.00000	3,312	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			40.00000	42	21.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			2,394.00000	2,338	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			65.00000	68	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			1,524.00000	1,478	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			195.00000	208	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			44.00000	42	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			6,715.00000	6,772	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			16.00000	15	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			8,687.00000	8,745	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			45.00000	43	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			6,666.00000	6,723	26.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			17.00000	16	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			8,638.00000	8,696	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			3,223.00000	3,166	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			44.00000	46	20.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			2,249.00000	2,193	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			70.00000	73	16.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			843.00000	813	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			664.00000	693	17.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			41.00000	39	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			6,862.00000	6,919	26.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			15.00000	14	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			8,836.00000	8,894	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			216.00000	208	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			3,137.00000	3,187	23.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			96.00000	91	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			5,017.00000	5,071	25.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			39.00000	37	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			6,960.00000	7,017	26.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			14.00000	13	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			8,935.00000	8,993	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			203.00000	196	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			3,274.00000	3,325	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			90.00000	86	25.37	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	17.85	Put		5,161.00000	5,216	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		37.00000	35	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		7,108.00000	7,165	26.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		13.00000	12	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		9,084.00000	9,142	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		29.00000	28	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		7,600.00000	7,657	26.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		10.00000	9	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		9,581.00000	9,639	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		33.00000	32	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		7,304.00000	7,362	26.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		12.00000	11	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		9,283.00000	9,341	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call		3,564.00000	3,507	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put		35.00000	37	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call		48.00000	46	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put		6,519.00000	6,576	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call		18.00000	17	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put		8,489.00000	8,547	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call		46.00000	44	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put		6,617.00000	6,674	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call		17.00000	16	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put		8,588.00000	8,646	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call		3,515.00000	3,458	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put		36.00000	38	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call		47.00000	45	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put		6,568.00000	6,625	26.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call		18.00000	17	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put		8,539.00000	8,597	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call		3,662.00000	3,605	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put		33.00000	35	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call		271.00000	260	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put		2,642.00000	2,690	22.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call		51.00000	48	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put		6,422.00000	6,478	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call		19.00000	18	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put		8,390.00000	8,448	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call		3,760.00000	3,703	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put		31.00000	33	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call		53.00000	51	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put		6,324.00000	6,381	26.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call		20.00000	19	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put		8,291.00000	8,349	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call		3,711.00000	3,654	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put		32.00000	34	22.28	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.10	Call			277.00000	266	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,598.00000	2,646	22.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			124.00000	119	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,445.00000	4,499	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			20.00000	19	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,341.00000	8,399	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,809.00000	3,752	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			30.00000	32	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			54.00000	52	26.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,275.00000	6,332	26.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			21.00000	20	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			8,242.00000	8,300	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			4,055.00000	3,997	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put			26.00000	27	23.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call			61.00000	58	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put			6,032.00000	6,088	26.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call			24.00000	23	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			7,995.00000	8,053	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			0.00000	4,046	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put			0.00000	26	23.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call			0.00000	317	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put			0.00000	2,297	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call			0.00000	143	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put			0.00000	4,123	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call			0.00000	60	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put			0.00000	6,040	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call			0.00000	24	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put			0.00000	8,003	26.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			10.95310		10.98490		16.06	10,471,163.60	956	31,323.00
€ / R On 14/12/2009 Currency Future	11.00	Call			351.00000	328	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			366.00000	375	16.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			312.00000	291	16.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			428.00000	438	16.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			331.00000	309	16.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			396.00000	406	16.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			262.00000	244	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			527.00000	541	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			295.00000	274	16.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			460.00000	471	16.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			90.00000	84	20.33	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,305.00000	1,331	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			11.00000	11	27.54	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,626.00000	3,658	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			220.00000	204	17.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.40	Put			635.00000	651	17.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			233.00000	217	17.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			598.00000	613	17.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			66.00000	62	21.35	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,581.00000	1,609	21.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			196.00000	182	17.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			711.00000	729	17.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			156.00000	144	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			871.00000	891	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			175.00000	162	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			790.00000	809	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			147.00000	136	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			912.00000	933	18.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			139.00000	129	18.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			954.00000	976	18.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			165.00000	153	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			830.00000	850	18.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			124.00000	115	19.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			1,039.00000	1,062	19.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			208.00000	193	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			673.00000	689	17.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			278.00000	259	16.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			493.00000	505	16.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			132.00000	122	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			997.00000	1,019	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			247.00000	230	17.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			562.00000	577	17.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			185.00000	171	18.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			750.00000	768	18.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			111.00000	103	19.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			1,127.00000	1,150	19.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			105.00000	98	19.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			1,171.00000	1,195	19.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			100.00000	93	19.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,215.00000	1,240	19.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			118.00000	109	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			1,083.00000	1,106	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			95.00000	88	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,260.00000	1,285	20.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			85.00000	80	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,350.00000	1,376	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			63.00000	59	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,628.00000	1,656	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			69.00000	65	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,534.00000	1,562	21.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.40	Call		73.00000	68	21.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,488.00000	1,515	21.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		57.00000	54	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,722.00000	1,751	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		54.00000	51	22.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,769.00000	1,798	22.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		52.00000	49	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,817.00000	1,846	22.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		49.00000	47	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,865.00000	1,894	22.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		41.00000	39	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		2,056.00000	2,086	23.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		34.00000	32	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		2,249.00000	2,279	23.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		28.00000	27	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,444.00000	2,474	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		31.00000	30	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,346.00000	2,376	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		30.00000	28	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,395.00000	2,425	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		30.00000	28	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,395.00000	2,425	24.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		23.00000	22	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,688.00000	2,719	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		22.00000	21	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,737.00000	2,768	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		24.00000	23	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,639.00000	2,670	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		25.00000	24	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,590.00000	2,621	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		26.00000	25	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,541.00000	2,572	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		25.00000	24	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,590.00000	2,621	24.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		27.00000	26	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,492.00000	2,523	24.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		20.00000	18	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,885.00000	2,915	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		33.00000	31	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,298.00000	2,328	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		10.00000	9	28.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,875.00000	3,906	28.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		21.00000	20	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,786.00000	2,817	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		18.00000	17	25.71	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	13.95	Put		2,983.00000	3,014	25.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		17.00000	16	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		3,082.00000	3,113	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		16.00000	15	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		3,181.00000	3,212	26.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		14.00000	14	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		3,280.00000	3,311	26.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		31.00000	30	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,346.00000	2,376	23.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		28.00000	27	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,444.00000	2,474	24.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		20.00000	19	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,835.00000	2,866	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		19.00000	18	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,934.00000	2,965	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		17.00000	16	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		3,032.00000	3,063	25.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		39.00000	37	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		2,104.00000	2,134	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		36.00000	34	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,201.00000	2,231	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		23.00000	22	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,688.00000	2,719	24.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		36.00000	34	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,201.00000	2,231	23.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		20.00000	18	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,885.00000	2,915	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		37.00000	36	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		2,153.00000	2,182	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		20.00000	19	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,835.00000	2,866	25.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		19.00000	18	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,934.00000	2,965	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		16.00000	15	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		3,131.00000	3,162	26.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		17.00000	16	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		3,082.00000	3,113	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		43.00000	41	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		2,008.00000	2,038	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		45.00000	43	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,960.00000	1,990	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		37.00000	36	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		2,153.00000	2,182	23.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		24.00000	23	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,639.00000	2,670	24.72	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 14/12/2009 Currency Future	12.90	Call			45.00000	43	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,960.00000	1,990	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			47.00000	45	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,912.00000	1,942	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			39.00000	37	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			2,104.00000	2,134	23.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			60.00000	56	21.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,675.00000	1,703	21.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			77.00000	72	20.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,442.00000	1,469	20.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			57.00000	54	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,722.00000	1,751	21.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			81.00000	76	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,396.00000	1,422	20.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			73.00000	68	21.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,488.00000	1,515	21.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			60.00000	56	21.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,675.00000	1,703	21.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			539.00000	515	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			204.00000	211	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			11.00000	10	27.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,676.00000	3,707	27.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			672.00000	648	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			137.00000	145	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			374.00000	348	16.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			340.00000	345	16.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			10.00000	10	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,775.00000	3,807	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,462.00000	1,433	18.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			27.00000	30	18.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			6.00000	6	29.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,571.00000	4,603	29.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			3.00000	2	33.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			6,068.00000	6,099	33.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	36.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,566.00000	7,598	36.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			1,755.00000	1,725	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			20.00000	22	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			480.00000	454	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			245.00000	251	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			7.00000	7	29.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			4,272.00000	4,304	29.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			3.00000	3	32.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,768.00000	5,800	32.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	1	35.59	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	18.25	Put			7,266.00000	7,298	35.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			90.00000	84	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,305.00000	1,331	20.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			1,902.00000	1,872	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			17.00000	19	21.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			570.00000	546	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			186.00000	193	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			8.00000	8	28.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			4,123.00000	4,155	28.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			3.00000	3	32.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,618.00000	5,650	32.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	1	35.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			7,117.00000	7,148	35.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,188.00000	3,155	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			3.00000	2	26.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,197.00000	2,167	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			12.00000	14	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,220.00000	1,192	17.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			35.00000	39	17.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			452.00000	426	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			267.00000	273	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			10.00000	9	28.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,825.00000	3,856	28.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			5.00000	5	30.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,820.00000	4,852	30.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,287.00000	3,254	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			3.00000	1	25.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,295.00000	2,265	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			10.00000	12	24.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,316.00000	1,288	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			31.00000	35	17.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			509.00000	484	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			224.00000	231	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			11.00000	10	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,726.00000	3,757	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			5.00000	5	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,721.00000	4,752	30.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,337.00000	3,304	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			2.00000	1	25.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,344.00000	2,314	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			10.00000	11	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,365.00000	1,336	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			30.00000	33	18.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			6.00000	5	30.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,671.00000	4,702	30.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.90	Call			3,088.00000	3,056	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			3.00000	3	27.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,099.00000	2,069	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			14.00000	16	23.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,124.00000	1,096	16.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			39.00000	43	16.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			399.00000	373	16.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			314.00000	320	16.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			9.00000	9	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,925.00000	3,956	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			5.00000	5	30.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,920.00000	4,951	30.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			2,989.00000	2,957	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			4.00000	4	27.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,001.00000	1,971	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			16.00000	18	22.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,029.00000	1,005	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			44.00000	52	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			9.00000	8	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			4,024.00000	4,055	28.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			4.00000	4	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			5,020.00000	5,051	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			2,889.00000	2,858	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			4.00000	5	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			943.00000	920	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			59.00000	67	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			4.00000	4	31.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			5,119.00000	5,151	31.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			2,939.00000	2,908	26.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			4.00000	4	26.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			1,951.00000	1,922	22.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			17.00000	18	22.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			986.00000	962	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			51.00000	59	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			9.00000	8	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			4,074.00000	4,105	28.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			4.00000	4	31.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			5,069.00000	5,101	31.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,138.00000	3,105	26.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			3.00000	2	26.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,148.00000	2,118	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			13.00000	15	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,172.00000	1,144	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			37.00000	41	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			425.00000	399	16.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.85	Put			290.00000	296	16.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			5.00000	5	30.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,870.00000	4,902	30.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,238.00000	3,204	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			3.00000	1	25.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,246.00000	2,216	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			11.00000	13	23.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,268.00000	1,240	17.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			33.00000	37	17.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			5.00000	5	30.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,770.00000	4,802	30.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,387.00000	3,354	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			2.00000	0	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,394.00000	2,363	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			9.00000	10	24.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,413.00000	1,384	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			28.00000	31	18.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			6.00000	5	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,621.00000	4,652	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,387.00000	3,354	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			2.00000	0	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,487.00000	3,453	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			2.00000	0	23.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,493.00000	2,462	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			8.00000	9	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,510.00000	1,481	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			25.00000	28	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			637.00000	613	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			152.00000	160	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			12.00000	11	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,527.00000	3,558	27.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			6.00000	6	29.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,521.00000	4,553	29.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,686.00000	3,653	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			2.00000	0	22.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,691.00000	2,660	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			6.00000	6	25.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,706.00000	1,676	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			21.00000	23	20.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			782.00000	759	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			97.00000	106	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			14.00000	13	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,329.00000	3,360	26.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			7.00000	7	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			4,322.00000	4,354	29.32	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.20	Call			3,786.00000	3,753	21.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			1.00000	0	21.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			2,790.00000	2,759	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			5.00000	6	26.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			1,804.00000	1,774	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			19.00000	21	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			861.00000	838	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			76.00000	85	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			15.00000	14	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			3,230.00000	3,261	26.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			8.00000	7	29.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			4,223.00000	4,254	29.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			2.00000	2	33.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			6,217.00000	6,249	33.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			8,216.00000	8,248	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			2.00000	2	33.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			6,317.00000	6,349	33.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,316.00000	8,348	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,587.00000	3,553	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			2.00000	0	22.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,592.00000	2,561	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			7.00000	8	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,608.00000	1,579	19.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			23.00000	26	19.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			707.00000	684	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			123.00000	131	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			7.00000	6	29.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,422.00000	4,453	29.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			2.00000	2	33.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,417.00000	6,449	33.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	1	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,416.00000	8,448	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			2.00000	2	34.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,517.00000	6,549	34.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,516.00000	8,547	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			2.00000	2	34.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,667.00000	6,699	34.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	0	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,666.00000	8,697	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			2.00000	2	34.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,767.00000	6,799	34.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	36.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.75	Put			8,766.00000	8,797	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			2.00000	2	34.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,917.00000	6,948	34.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,916.00000	8,947	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			2.00000	2	34.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,867.00000	6,898	34.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,866.00000	8,897	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			2.00000	2	34.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,617.00000	6,649	34.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,616.00000	8,647	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			3,736.00000	3,703	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			1.00000	0	21.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			2,740.00000	2,709	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			5.00000	6	26.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			821.00000	798	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			86.00000	95	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			2.00000	2	33.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			6,267.00000	6,299	33.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	1	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			8,266.00000	8,298	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,637.00000	3,603	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			2.00000	0	22.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,641.00000	2,610	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			6.00000	7	25.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			1,657.00000	1,627	20.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			22.00000	24	20.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			744.00000	721	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			109.00000	118	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			7.00000	6	29.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,372.00000	4,403	29.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			2.00000	2	33.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,367.00000	6,399	33.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,366.00000	8,398	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,537.00000	3,503	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			2.00000	0	23.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,542.00000	2,511	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			7.00000	8	25.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,559.00000	1,530	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			24.00000	27	19.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			6.00000	6	29.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			4,472.00000	4,503	29.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.45	Call		2.00000	2	34.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		6,467.00000	6,499	34.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		1.00000	1	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		8,466.00000	8,497	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		2.00000	2	34.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,817.00000	6,849	34.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		0.00000	0	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,816.00000	8,847	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		2.00000	2	34.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,717.00000	6,749	34.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		0.00000	0	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,716.00000	8,747	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call		3,886.00000	3,853	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put		1.00000	0	20.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call		2.00000	2	33.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put		6,118.00000	6,149	33.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	1	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put		8,116.00000	8,148	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call		3,836.00000	3,803	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put		1.00000	0	20.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call		2,840.00000	2,808	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put		5.00000	5	26.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call		1,853.00000	1,823	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put		18.00000	20	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call		902.00000	878	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put		67.00000	75	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call		8.00000	7	28.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put		4,173.00000	4,204	28.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call		2.00000	2	33.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put		6,167.00000	6,199	33.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	1	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put		8,166.00000	8,198	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call		3,936.00000	3,903	20.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put		1.00000	0	20.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call		1.00000	1	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put		8,066.00000	8,098	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call		3,986.00000	3,953	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put		1.00000	0	19.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call		3.00000	2	33.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put		6,018.00000	6,049	33.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call		1.00000	1	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put		8,016.00000	8,048	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call		0.00000	4,003	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	0	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call		0.00000	3,007	27.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.95	Put		0.00000	4	27.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		0.00000	2,020	22.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		0.00000	17	22.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call		0.00000	1,049	16.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		0.00000	46	16.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		0.00000	9	28.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		0.00000	4,005	28.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		0.00000	3	33.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		0.00000	5,999	33.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		0.00000	1	36.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		0.00000	7,998	36.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.13100	11.16400		16.81	0.00	0	2,410.00
€ / R On 15/03/2010 Currency Future	11.15	Call		542.00000	515	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		528.00000	534	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		504.00000	478	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		590.00000	597	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		452.00000	429	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		688.00000	698	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		486.00000	461	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		622.00000	630	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		436.00000	414	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		722.00000	733	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		407.00000	385	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		793.00000	804	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		393.00000	372	18.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		829.00000	841	18.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		421.00000	399	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		757.00000	768	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		366.00000	347	18.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		902.00000	916	18.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		331.00000	313	18.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		1,017.00000	1,032	18.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		342.00000	324	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		978.00000	993	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		320.00000	303	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		1,056.00000	1,072	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		309.00000	293	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		1,095.00000	1,112	19.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		299.00000	283	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		1,135.00000	1,152	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		280.00000	265	19.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,216.00000	1,234	19.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		205.00000	195	21.01	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,641.00000	1,664	21.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		610.00000	584	16.64	0.00	0	13,636.00

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	11.00	Put		446.00000	453	16.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		289.00000	274	19.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		1,175.00000	1,193	19.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		366.00000	347	18.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		902.00000	916	18.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		469.00000	445	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		655.00000	664	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		354.00000	335	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		940.00000	954	18.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		271.00000	257	19.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,257.00000	1,276	19.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		263.00000	249	19.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,299.00000	1,318	19.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		254.00000	241	19.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,340.00000	1,360	19.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		2,931.00000	2,900	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		17.00000	19	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		1,955.00000	1,924	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		41.00000	43	18.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,062.00000	1,037	15.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		148.00000	156	15.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		142.00000	136	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		2,228.00000	2,255	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		77.00000	76	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		3,163.00000	3,195	24.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		44.00000	45	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		4,130.00000	4,164	26.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		22.00000	22	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		5,108.00000	5,141	27.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		2,980.00000	2,950	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		16.00000	19	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,002.00000	1,971	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		38.00000	40	18.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,099.00000	1,074	15.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		135.00000	143	15.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		522.00000	496	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		558.00000	565	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		147.00000	140	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		2,183.00000	2,209	22.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		79.00000	78	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		3,115.00000	3,147	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		46.00000	47	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		4,082.00000	4,116	26.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call		23.00000	23	27.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		5,059.00000	5,092	27.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.10	Call		3,079.00000	3,048	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		15.00000	17	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,098.00000	2,067	18.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		34.00000	36	18.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,180.00000	1,154	15.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		116.00000	123	15.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		564.00000	537	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		500.00000	506	16.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		155.00000	149	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		2,091.00000	2,118	22.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		84.00000	83	24.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		3,020.00000	3,052	24.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		49.00000	50	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,985.00000	4,019	26.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		25.00000	25	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,961.00000	4,994	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,128.00000	3,097	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		14.00000	16	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,147.00000	2,116	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		33.00000	35	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,223.00000	1,197	15.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		109.00000	116	15.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		586.00000	560	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		472.00000	479	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		160.00000	152	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		2,046.00000	2,071	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		87.00000	85	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,973.00000	3,004	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		50.00000	51	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,936.00000	3,970	26.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		26.00000	25	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,912.00000	4,944	26.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,030.00000	2,999	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		16.00000	18	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,050.00000	2,018	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		36.00000	37	18.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,137.00000	1,112	15.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		123.00000	131	15.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		151.00000	145	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		2,137.00000	2,164	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		82.00000	80	24.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		3,068.00000	3,099	24.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		48.00000	49	26.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		4,034.00000	4,068	26.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		24.00000	24	26.98	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	16.15	Put		5,010.00000	5,043	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,276.00000	3,245	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		12.00000	14	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,293.00000	2,262	19.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		29.00000	31	19.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,355.00000	1,327	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		91.00000	96	16.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		659.00000	633	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		395.00000	402	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		173.00000	165	21.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,909.00000	1,934	21.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		95.00000	92	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,831.00000	2,861	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		54.00000	55	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,790.00000	3,824	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		28.00000	28	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,764.00000	4,797	26.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,375.00000	3,343	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		11.00000	12	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,391.00000	2,360	20.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		27.00000	29	20.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,445.00000	1,416	16.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		81.00000	85	16.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		712.00000	686	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		348.00000	355	16.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		183.00000	174	21.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,819.00000	1,843	21.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		101.00000	98	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,737.00000	2,767	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		57.00000	58	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,693.00000	3,727	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		30.00000	30	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,666.00000	4,699	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,325.00000	3,294	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		11.00000	13	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,342.00000	2,311	20.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		28.00000	30	20.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,400.00000	1,372	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		86.00000	91	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		685.00000	659	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		371.00000	378	16.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		178.00000	170	21.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,864.00000	1,889	21.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		98.00000	95	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,784.00000	2,814	23.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.85	Call		56.00000	56	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put		3,742.00000	3,775	25.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call		29.00000	29	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put		4,715.00000	4,748	26.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call		3,177.00000	3,146	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put		13.00000	15	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call		2,196.00000	2,164	19.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put		32.00000	33	19.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call		1,267.00000	1,240	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put		103.00000	109	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call		164.00000	156	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put		2,000.00000	2,025	22.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call		89.00000	87	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put		2,925.00000	2,956	24.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call		51.00000	52	26.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put		3,887.00000	3,921	26.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call		27.00000	26	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put		4,863.00000	4,895	26.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call		3,227.00000	3,195	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put		13.00000	14	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call		2,244.00000	2,213	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put		30.00000	32	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call		1,311.00000	1,283	16.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put		97.00000	102	16.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call		634.00000	608	16.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put		420.00000	427	16.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call		168.00000	161	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put		1,954.00000	1,980	22.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call		92.00000	90	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put		2,878.00000	2,909	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call		53.00000	54	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put		3,839.00000	3,873	26.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call		28.00000	27	26.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put		4,814.00000	4,846	26.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call		3,424.00000	3,392	24.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put		10.00000	11	24.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,440.00000	2,409	20.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		26.00000	28	20.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,490.00000	1,461	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		76.00000	80	16.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		740.00000	714	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		326.00000	333	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		188.00000	179	21.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,774.00000	1,798	21.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		104.00000	101	23.76	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	13.75	Put		2,690.00000	2,720	23.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		59.00000	59	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,645.00000	3,678	25.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		32.00000	32	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,618.00000	4,651	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,474.00000	3,442	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		10.00000	11	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,489.00000	2,458	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		25.00000	27	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,535.00000	1,506	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		71.00000	75	16.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		768.00000	743	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		304.00000	312	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		194.00000	184	21.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,730.00000	1,753	21.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		107.00000	104	23.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,643.00000	2,673	23.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		60.00000	60	25.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,596.00000	3,629	25.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		33.00000	33	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,569.00000	4,602	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		3,672.00000	3,639	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		8.00000	8	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		2,685.00000	2,654	21.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		21.00000	23	21.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		1,720.00000	1,690	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		56.00000	59	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		890.00000	865	16.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		226.00000	234	16.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		218.00000	207	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,554.00000	1,576	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		121.00000	117	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,457.00000	2,486	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		67.00000	67	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,403.00000	3,436	25.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		37.00000	38	26.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,373.00000	4,407	26.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		3,820.00000	3,788	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		6.00000	7	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		2,833.00000	2,802	22.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		19.00000	21	22.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		1,860.00000	1,829	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		46.00000	48	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		991.00000	966	15.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		177.00000	185	15.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.35	Call		239.00000	227	20.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put		1,425.00000	1,446	20.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call		133.00000	128	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put		2,319.00000	2,347	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		73.00000	72	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		3,259.00000	3,291	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		41.00000	42	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		4,227.00000	4,261	26.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		12.00000	11	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		6,198.00000	6,230	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		6.00000	5	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		8,192.00000	8,224	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		11.00000	10	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		6,347.00000	6,379	28.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		5.00000	5	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		8,341.00000	8,374	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,572.00000	3,541	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		8.00000	10	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,587.00000	2,556	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		23.00000	25	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,627.00000	1,597	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		63.00000	66	17.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		828.00000	802	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		264.00000	271	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		114.00000	110	23.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,550.00000	2,579	23.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		35.00000	35	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,471.00000	4,504	26.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		10.00000	10	28.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,446.00000	6,479	28.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		5.00000	4	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,441.00000	8,473	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		10.00000	9	28.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,546.00000	6,578	28.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		4.00000	4	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,540.00000	8,573	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,325.00000	3,294	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		11.00000	13	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		10.00000	9	28.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,696.00000	6,728	28.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		4.00000	4	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,690.00000	8,723	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		9.00000	9	28.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,795.00000	6,828	28.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		4.00000	3	30.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.95	Put		8,790.00000	8,822	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		9.00000	8	29.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,945.00000	6,977	29.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		3.00000	3	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,939.00000	8,972	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		9.00000	8	28.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,895.00000	6,927	28.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		3.00000	3	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,889.00000	8,922	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		10.00000	9	28.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,646.00000	6,678	28.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		4.00000	4	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,640.00000	8,673	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		3,721.00000	3,689	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		7.00000	8	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		2,734.00000	2,703	22.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		20.00000	22	22.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		1,766.00000	1,736	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		52.00000	55	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		923.00000	898	15.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		209.00000	217	15.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		125.00000	120	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,411.00000	2,439	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		39.00000	39	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		4,325.00000	4,358	26.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		11.00000	10	27.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		6,297.00000	6,329	27.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		5.00000	5	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		8,291.00000	8,324	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		3,771.00000	3,739	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		7.00000	8	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		2,783.00000	2,753	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		19.00000	22	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		1,813.00000	1,783	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		49.00000	52	17.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		957.00000	932	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		193.00000	201	15.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		129.00000	124	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,365.00000	2,393	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		40.00000	41	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		4,276.00000	4,310	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		11.00000	11	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		6,247.00000	6,280	27.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		5.00000	5	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		8,241.00000	8,274	30.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.55	Call			3,622.00000	3,590	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			8.00000	9	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			2,636.00000	2,605	21.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			22.00000	24	21.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			1,673.00000	1,643	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			59.00000	62	17.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			859.00000	833	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			245.00000	252	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			117.00000	113	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,503.00000	2,532	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			36.00000	36	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,422.00000	4,455	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			11.00000	10	28.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,397.00000	6,429	28.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			5.00000	5	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			8,391.00000	8,424	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			10.00000	9	28.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,596.00000	6,628	28.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			4.00000	4	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,590.00000	8,623	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			9.00000	9	28.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,845.00000	6,878	28.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			3.00000	3	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,839.00000	8,872	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			9.00000	9	28.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,745.00000	6,778	28.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			4.00000	4	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,740.00000	8,773	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,523.00000	3,491	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			9.00000	10	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,538.00000	2,507	21.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			24.00000	26	21.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,581.00000	1,552	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			67.00000	71	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			797.00000	772	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			283.00000	291	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			379.00000	359	18.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			865.00000	878	18.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			110.00000	107	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,596.00000	2,626	23.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			34.00000	34	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,520.00000	4,553	26.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			10.00000	10	28.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			6,496.00000	6,529	28.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			4.00000	4	30.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.65	Put			8,490.00000	8,523	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call			3,920.00000	3,887	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put			6.00000	6	26.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call			12.00000	11	27.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put			6,098.00000	6,130	27.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call			6.00000	6	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put			8,092.00000	8,125	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call			3,870.00000	3,838	26.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put			6.00000	7	26.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call			2,882.00000	2,851	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put			18.00000	20	22.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call			1,907.00000	1,876	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put			43.00000	45	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call			1,026.00000	1,001	15.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put			162.00000	170	15.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call			137.00000	132	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put			2,273.00000	2,301	22.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call			43.00000	44	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put			4,179.00000	4,213	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call			12.00000	11	27.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put			6,148.00000	6,180	27.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call			6.00000	5	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put			8,142.00000	8,174	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call			4,019.00000	3,987	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put			5.00000	6	26.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call			12.00000	12	27.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put			5,998.00000	6,031	27.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call			6.00000	6	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put			7,992.00000	8,025	30.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.31080		11.34550		0.00	0.00	0	200.00
€ / R On 14/06/2010 Currency Future	11.90	Call			34.00000	29	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			589.00000	618	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call			23.00000	20	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put			677.00000	709	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			15.00000	13	0.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			770.00000	802	0.00	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.64400		249.65100		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			301.54600		301.26900		0.00	105,541,100.00	35	755.00
ALBI On 04/02/2010 Index Future			307.09300		306.81900		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			128.58300		128.53500		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			130.94900		130.90300		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
GOVI On 05/11/2009 jGovi			303.21800		302.94700		0.00	0.00	0	543.00
GOVI On 04/02/2010 jGovi			308.79650		308.52900		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			363.53300		362.67400		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap			7.26708		7.26705		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.41700		8.96200		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.05800		8.06600		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.29100		8.29900		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.52200		8.96300		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.48100		8.48900		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.48300		8.48900		18.25	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			6.83800		6.84800		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.83900		6.85300		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			6.94200		6.94700		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.22200		7.24300		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.46300		7.47000		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.42300		7.42700		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.63800		7.63900		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.27600		8.28500		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.39700		8.40500		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.44100		8.44700		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.49100		8.49800		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			6.97100		6.97200		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			6.90200		6.90700		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			6.92900		6.94100		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.03700		7.04800		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
OTH1 On 05/11/2009 Index Future				292.31100	292.00100		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future				297.68900	297.38100		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future				7.29100	7.29300		0.89	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			4.00000	4	0.85	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			640.00000	639	0.85	0.00	0	0.00
R155 On 05/11/2009 Bond Future				7.36000	7.38000		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			818.00000	841	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			168.00000	155	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future				8.10400	8.12800		7.00	0.00	0	8,950.00
R157 On 05/11/2009 Bond Future	7.50	Call			267.00000	279	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			3,641.00000	3,527	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.17400	8.19800		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			1,204.00000	1,239	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,497.00000	3,410	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future				8.22100	8.24600		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			3,222.00000	3,288	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,000.00000	1,944	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future				8.23400	8.26200		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			4,234.00000	4,312	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			1,999.00000	1,947	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future				8.68700	8.70900		14.00	0.00	0	11,394.00
R186 On 05/11/2009 Bond Future	8.75	Call			2,691.00000	2,785	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,289.00000	2,165	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			4,128.00000	4,257	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,316.00000	1,228	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			58.00000	60	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			12,931.00000	12,716	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			164.00000	170	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			10,207.00000	9,996	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future				8.73000	8.75200		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			2,189.00000	2,248	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			7,224.00000	7,069	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future				8.76400	8.78700		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			6,234.00000	6,353	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,217.00000	4,114	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future				8.78300	8.80700		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			8,113.00000	8,250	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,017.00000	3,926	13.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 05/11/2009 Bond Future			8.16900		8.19200		6.50	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			160.00000	167	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,096.00000	3,007	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.22800		8.25300		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			561.00000	581	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			3,620.00000	3,540	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.27100		8.29700		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,411.00000	2,463	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,641.00000	1,594	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.28100		8.30800		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			3,672.00000	3,736	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,196.00000	1,162	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.58000		8.60200		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			112.00000	115	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			6,481.00000	6,362	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.64300		8.66700		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,548.00000	1,587	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,112.00000	4,021	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.69000		8.71400		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			4,057.00000	4,125	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,567.00000	2,509	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.71300		8.73900		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			5,288.00000	5,366	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,714.00000	2,658	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.60500		8.62700		12.28	0.00	0	2,696.00
R204 On 05/11/2009 Bond Future	7.50	Call			112.00000	115	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			7,274.00000	7,143	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.65900		8.68300		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,667.00000	1,709	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			4,588.00000	4,487	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.70300		8.72700		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			4,421.00000	4,496	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,854.00000	2,789	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.72700		8.75200		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			5,457.00000	5,541	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,682.00000	2,624	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.21500		8.23800		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			119.00000	124	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			2,686.00000	2,613	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.28500		8.31100		5.75	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 04/02/2010 Bond Future	7.50	Call			445.00000	460	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,118.00000	3,050	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.34400		8.37100		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			2,305.00000	2,353	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,153.00000	1,118	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.36500		8.39400		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,747.00000	2,800	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,022.00000	991	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.74300		8.76600		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			73.00000	75	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,390.00000	8,249	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.79700		8.82000		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,550.00000	1,587	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,106.00000	5,004	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			8.84400		8.86800		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			4,969.00000	5,050	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,726.00000	2,663	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			8.87300		8.89700		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			6,001.00000	6,088	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,554.00000	2,499	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.75200		8.77500		13.00	0.00	0	5,125.00
R208 On 05/11/2009 Bond Future	7.75	Call			95.00000	99	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			7,020.00000	6,876	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.80300		8.82700		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,845.00000	1,896	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			3,942.00000	3,842	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.84400		8.86800		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,742.00000	4,829	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,411.00000	2,348	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			8.86800		8.89300		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			6,143.00000	6,239	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,528.00000	2,470	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.21500		8.23600		18.25	0.00	0	3,051.00
R209 On 05/11/2009 Bond Future	7.50	Call			280.00000	291	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			7,250.00000	7,075	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Call			6,617.00000	6,774	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			302.00000	272	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			33.00000	34	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			12,312.00000	12,127	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			105.00000	109	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			9,667.00000	9,485	17.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	9.75	Call			11,764.00000	11,947	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			24.00000	20	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.23700		8.25900		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			1,181.00000	1,218	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			8,339.00000	8,182	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			13,451.00000	13,630	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			267.00000	251	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.25100		8.27300		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			5,527.00000	5,634	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			3,579.00000	3,492	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.25400		8.27600		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			7,533.00000	7,650	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,559.00000	3,484	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			299.39800		299.13000		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			304.90600		304.64100		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.44450		6.41670		17.37	644,450.00	100	4,310.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			228.00000	245	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			212.00000	200	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			208.00000	218	17.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			241.00000	223	17.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call			188.00000	198	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put			272.00000	253	17.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call			155.00000	163	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put			338.00000	318	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			171.00000	179	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			304.00000	285	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			171.00000	179	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			304.00000	285	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			141.00000	147	18.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			374.00000	353	18.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			141.00000	147	18.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			374.00000	353	18.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call			115.00000	121	18.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put			449.00000	426	18.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			127.00000	133	18.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			411.00000	389	18.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			95.00000	99	19.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			528.00000	505	19.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			95.00000	99	19.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			528.00000	505	19.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			105.00000	109	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			488.00000	465	19.00	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	6.80	Call		105.00000	109	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		488.00000	465	19.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		86.00000	90	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		569.00000	545	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		208.00000	218	17.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		241.00000	223	17.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		229.00000	245	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		212.00000	200	17.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		256.00000	273	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		189.00000	179	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		127.00000	133	18.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		411.00000	389	18.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		286.00000	303	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		169.00000	159	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		286.00000	303	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		169.00000	159	17.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		317.00000	335	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		150.00000	141	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		86.00000	90	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		569.00000	545	19.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		71.00000	74	19.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		654.00000	629	19.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		58.00000	61	20.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		742.00000	716	20.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		48.00000	50	20.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		832.00000	806	20.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		40.00000	42	21.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		924.00000	897	21.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		78.00000	81	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		611.00000	587	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		64.00000	67	20.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		698.00000	673	20.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		53.00000	55	20.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		787.00000	761	20.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		78.00000	81	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		611.00000	587	19.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		53.00000	55	20.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		787.00000	761	20.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		44.00000	46	21.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		877.00000	851	21.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		64.00000	67	20.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		698.00000	673	20.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,567.00000	5,595	39.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	39.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,067.00000	4,095	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
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	39.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,567.00000	2,595	31.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	31.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,077.00000	1,104	21.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		10.00000	10	21.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		8.00000	8	26.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,941.00000	1,914	26.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		1.00000	1	32.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,435.00000	3,407	32.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		1.00000	1	37.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,934.00000	4,906	37.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	42.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,434.00000	6,406	42.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,817.00000	5,845	39.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	39.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,317.00000	4,345	39.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	39.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,817.00000	2,845	32.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	32.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,322.00000	1,350	23.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		6.00000	5	23.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		11.00000	11	25.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,694.00000	1,667	25.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		2.00000	2	31.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,185.00000	3,157	31.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		1.00000	1	36.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,684.00000	4,656	36.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	42.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,184.00000	6,156	42.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,867.00000	5,895	39.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	39.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,367.00000	4,395	39.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	39.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,867.00000	2,895	32.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	32.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,372.00000	1,399	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		5.00000	5	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		12.00000	12	24.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,645.00000	1,618	24.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		2.00000	2	31.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,135.00000	3,107	31.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		1.00000	1	36.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,634.00000	4,606	36.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	41.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,134.00000	6,106	41.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.10	Call			419.00000	440	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			103.00000	96	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			349.00000	369	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			133.00000	124	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			576.00000	599	19.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			59.00000	54	19.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			495.00000	517	18.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			78.00000	73	18.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			384.00000	404	18.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			117.00000	109	18.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			349.00000	369	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			133.00000	124	18.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			457.00000	478	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			90.00000	84	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			256.00000	273	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			189.00000	179	17.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call			535.00000	557	18.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			68.00000	63	18.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,067.00000	3,095	33.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	33.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,068.00000	2,095	29.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			1.00000	1	29.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			1.00000	1	34.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,934.00000	3,907	34.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			0.00000	0	41.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,934.00000	5,906	41.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	48.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,934.00000	7,906	48.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			3,967.00000	3,995	39.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	39.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			2,967.00000	2,995	33.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	33.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			1,968.00000	1,996	29.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			1.00000	1	29.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			980.00000	1,007	20.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			13.00000	12	20.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			7.00000	7	26.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			2,040.00000	2,013	26.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			1.00000	1	34.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			4,034.00000	4,006	34.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			0.00000	0	41.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			6,034.00000	6,006	41.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	48.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			8,034.00000	8,006	48.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			3,917.00000	3,945	39.38	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	2.50	Put		0.00000	0	39.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		2,917.00000	2,945	33.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	33.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		1,918.00000	1,946	28.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		1.00000	1	28.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		933.00000	959	20.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		16.00000	14	20.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		6.00000	7	26.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		2,090.00000	2,062	26.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		1.00000	1	34.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		4,084.00000	4,056	34.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	41.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		6,084.00000	6,056	41.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	48.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		8,084.00000	8,056	48.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		3,867.00000	3,895	39.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	39.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		1,868.00000	1,896	28.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		2.00000	2	28.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		886.00000	912	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		19.00000	17	20.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		6.00000	6	27.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		2,139.00000	2,112	27.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		1.00000	1	34.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		4,134.00000	4,106	34.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	48.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		8,134.00000	8,106	48.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		3,817.00000	3,845	38.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	38.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		1,819.00000	1,846	27.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		2.00000	2	27.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		839.00000	865	19.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		23.00000	21	19.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		6.00000	6	27.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		2,189.00000	2,161	27.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		1.00000	1	35.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		4,184.00000	4,156	35.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	48.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		8,183.00000	8,156	48.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		3,767.00000	3,795	38.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	38.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		2,767.00000	2,795	32.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	32.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		1,769.00000	1,797	27.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		2.00000	2	27.53	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	5.65	Call			794.00000	819	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			27.00000	24	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			5.00000	5	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			2,239.00000	2,211	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			1.00000	1	35.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			4,234.00000	4,206	35.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	42.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			6,234.00000	6,206	42.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	48.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			8,233.00000	8,206	48.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,017.00000	4,045	39.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	39.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,017.00000	3,045	33.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	33.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,018.00000	2,046	29.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			1.00000	1	29.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,028.00000	1,055	20.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			11.00000	11	20.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			7.00000	8	26.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,991.00000	1,963	26.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			1.00000	1	34.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,984.00000	3,956	34.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			0.00000	0	41.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,984.00000	5,956	41.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	48.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,984.00000	7,956	48.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			3,717.00000	3,745	38.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	38.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			2,717.00000	2,745	32.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	32.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			1,719.00000	1,747	27.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			2.00000	2	27.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call			748.00000	773	19.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			32.00000	29	19.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			5.00000	5	27.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			2,288.00000	2,261	27.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			1.00000	1	35.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			4,284.00000	4,256	35.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			0.00000	0	42.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			6,284.00000	6,256	42.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	48.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			8,283.00000	8,256	48.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			3,667.00000	3,695	37.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	37.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			2,667.00000	2,695	32.14	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	3.75	Put		0.00000	0	32.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		1,669.00000	1,697	26.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		3.00000	3	26.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		704.00000	729	19.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		37.00000	34	19.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		5.00000	5	27.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		2,338.00000	2,310	27.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		1.00000	1	35.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		4,334.00000	4,306	35.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	42.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		6,334.00000	6,306	42.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	48.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		8,333.00000	8,306	48.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,517.00000	3,545	36.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	36.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,517.00000	2,545	31.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	31.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,520.00000	1,548	25.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		4.00000	4	25.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		4.00000	4	28.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,487.00000	2,459	28.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		1.00000	1	36.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,484.00000	4,456	36.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	43.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,484.00000	6,456	43.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	48.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,483.00000	8,456	48.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,617.00000	3,645	37.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	37.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,617.00000	2,645	31.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	31.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,620.00000	1,647	26.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		3.00000	3	26.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		660.00000	684	19.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		44.00000	40	19.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		4.00000	4	28.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,388.00000	2,360	28.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		1.00000	1	35.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,384.00000	4,356	35.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	42.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,384.00000	6,356	42.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	48.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,383.00000	8,356	48.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,567.00000	3,595	37.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	37.16	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,570.00000	1,598	25.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		3.00000	3	25.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		617.00000	641	19.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		51.00000	47	19.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		4.00000	4	28.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,437.00000	2,410	28.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		1.00000	1	35.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,434.00000	4,406	35.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	48.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,433.00000	8,406	48.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.49520	6.46940		17.99	519,616.00	80	108.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		336.00000	348	17.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		316.00000	303	17.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		297.00000	306	18.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		378.00000	361	18.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		264.00000	271	18.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		444.00000	426	18.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		280.00000	288	18.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		411.00000	393	18.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		280.00000	288	18.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		411.00000	393	18.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		249.00000	255	18.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		479.00000	460	18.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		249.00000	255	18.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		479.00000	460	18.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		221.00000	227	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		552.00000	532	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		234.00000	241	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		515.00000	495	19.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		221.00000	227	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		552.00000	532	19.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		197.00000	202	19.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		627.00000	607	19.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		208.00000	214	19.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		589.00000	569	19.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		186.00000	190	19.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		666.00000	645	19.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		316.00000	325	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		346.00000	330	17.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		359.00000	372	17.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		290.00000	277	17.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		410.00000	424	17.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		241.00000	229	17.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		176.00000	180	20.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		706.00000	685	20.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	7.10	Call		157.00000	161	20.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		788.00000	766	20.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		467.00000	482	17.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		197.00000	187	17.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call		497.00000	513	17.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put		178.00000	167	17.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call		438.00000	453	17.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put		219.00000	207	17.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call		384.00000	398	17.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put		265.00000	252	17.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call		561.00000	578	17.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put		142.00000	133	17.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call		595.00000	612	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put		126.00000	117	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call		528.00000	545	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put		159.00000	149	17.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call		467.00000	482	17.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put		197.00000	187	17.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		410.00000	424	17.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		241.00000	229	17.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call		4,069.00000	4,095	25.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put		0.00000	0	25.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call		3,070.00000	3,095	19.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put		1.00000	0	19.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call		2,074.00000	2,098	24.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put		5.00000	3	24.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call		1,090.00000	1,116	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put		21.00000	21	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call		49.00000	50	26.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put		1,980.00000	1,954	26.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call		5.00000	5	28.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put		3,936.00000	3,910	28.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call		2.00000	2	33.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put		5,932.00000	5,906	33.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call		1.00000	1	36.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put		7,931.00000	7,905	36.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call		3,969.00000	3,995	25.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put		0.00000	0	25.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call		2,970.00000	2,995	19.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		1.00000	0	19.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		1,975.00000	2,001	24.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		6.00000	6	24.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		997.00000	1,019	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		27.00000	24	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		45.00000	46	26.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.50	Put		2,076.00000	2,051	26.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		5.00000	5	28.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		4,035.00000	4,010	28.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		2.00000	2	33.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		6,032.00000	6,006	33.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	1	36.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		8,031.00000	8,005	36.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		3,919.00000	3,945	24.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	24.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		2,920.00000	2,945	19.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		1.00000	0	19.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		1,925.00000	1,951	24.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		6.00000	6	24.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		952.00000	974	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		33.00000	29	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		42.00000	44	26.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		2,123.00000	2,098	26.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		5.00000	5	28.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		4,085.00000	4,060	28.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		2.00000	2	33.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		6,082.00000	6,056	33.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		1.00000	1	36.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		8,081.00000	8,055	36.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		3,869.00000	3,895	24.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	24.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		2,871.00000	2,895	19.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		1.00000	0	19.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		1,876.00000	1,902	23.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		6.00000	6	23.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		909.00000	930	16.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		39.00000	35	16.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		40.00000	41	26.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		2,171.00000	2,146	26.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		5.00000	5	29.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		4,135.00000	4,109	29.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		2.00000	2	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		6,132.00000	6,106	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		1.00000	1	36.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		8,131.00000	8,105	36.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		909.00000	930	16.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		39.00000	35	16.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		3,769.00000	3,795	23.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	23.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		2,771.00000	2,795	20.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		1.00000	0	20.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.70	Call		1,777.00000	1,803	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		7.00000	7	22.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		824.00000	845	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		55.00000	49	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		36.00000	37	26.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,266.00000	2,241	26.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		4.00000	4	29.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,235.00000	4,209	29.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	33.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		6,232.00000	6,206	33.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	0	36.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		8,231.00000	8,205	36.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		3,819.00000	3,845	24.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	24.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		2,821.00000	2,845	20.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		1.00000	0	20.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		1,826.00000	1,852	23.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		7.00000	7	23.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		866.00000	887	16.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		46.00000	42	16.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		38.00000	39	26.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		2,218.00000	2,194	26.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		4.00000	4	29.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		4,185.00000	4,159	29.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	33.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		6,182.00000	6,156	33.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		1.00000	1	36.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		8,181.00000	8,155	36.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,019.00000	4,045	25.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	25.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,020.00000	3,045	19.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		1.00000	0	19.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,025.00000	2,049	24.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		5.00000	4	24.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,042.00000	1,068	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		23.00000	22	17.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		48.00000	48	26.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		2,028.00000	2,003	26.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		5.00000	5	28.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,986.00000	3,960	28.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		2.00000	2	33.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,982.00000	5,956	33.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	1	36.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,981.00000	7,955	36.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		3,719.00000	3,745	23.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	23.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		2,721.00000	2,745	20.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		2.00000	0	20.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		1,727.00000	1,753	22.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		8.00000	8	22.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		783.00000	803	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		64.00000	58	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		34.00000	35	26.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,314.00000	2,289	26.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		4.00000	4	29.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		4,285.00000	4,259	29.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	1	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		6,282.00000	6,256	33.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		0.00000	0	36.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		8,281.00000	8,255	36.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,619.00000	3,645	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	23.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,621.00000	2,645	21.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		2.00000	0	21.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,629.00000	1,654	21.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		9.00000	9	21.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		704.00000	723	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		85.00000	78	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		30.00000	31	26.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,410.00000	2,386	26.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		4.00000	4	29.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,384.00000	4,359	29.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		1.00000	1	33.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,382.00000	6,356	33.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		0.00000	0	36.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,381.00000	8,355	36.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,519.00000	3,545	22.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	22.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,522.00000	2,545	21.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		2.00000	0	21.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,530.00000	1,556	21.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		11.00000	11	21.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		630.00000	648	17.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		111.00000	103	17.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		27.00000	27	27.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,507.00000	2,482	27.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		4.00000	4	29.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,484.00000	4,458	29.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		1.00000	1	34.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,482.00000	6,456	34.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.95	Call		0.00000	0	36.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,481.00000	8,455	36.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,569.00000	3,595	22.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	22.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,571.00000	2,595	21.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		2.00000	0	21.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,579.00000	1,605	21.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		10.00000	10	21.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		667.00000	685	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		97.00000	90	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		28.00000	29	27.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,459.00000	2,434	27.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		4.00000	4	29.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,434.00000	4,409	29.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		1.00000	1	33.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,432.00000	6,406	33.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		0.00000	0	36.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,431.00000	8,405	36.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		3,669.00000	3,695	23.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	23.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,671.00000	2,695	20.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		2.00000	0	20.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,678.00000	1,704	22.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		9.00000	9	22.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		743.00000	763	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		74.00000	68	17.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		32.00000	33	26.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,362.00000	2,337	26.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		4.00000	4	29.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,335.00000	4,309	29.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	33.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,332.00000	6,306	33.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	0	36.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,331.00000	8,305	36.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.53850	6.51380		18.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		416.00000	427	18.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		402.00000	389	18.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		345.00000	352	18.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		531.00000	514	18.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,014.00000	4,039	33.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	33.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,016.00000	3,040	28.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put		2.00000	2	28.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,024.00000	2,049	22.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		10.00000	10	22.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	5.50	Call			1,064.00000	1,088	16.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put			50.00000	50	16.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call			89.00000	89	25.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put			2,075.00000	2,051	25.22	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call			23.00000	23	29.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put			4,009.00000	3,985	29.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call			4.00000	4	29.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put			5,990.00000	5,965	29.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call			2.00000	2	32.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put			7,988.00000	7,963	32.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call			0.00000	3,989	33.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put			0.00000	0	33.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call			0.00000	2,991	27.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put			0.00000	2	27.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call			0.00000	1,999	21.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put			0.00000	11	21.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call			0.00000	1,042	16.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put			0.00000	54	16.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call			0.00000	406	18.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put			0.00000	417	18.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call			0.00000	87	25.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put			0.00000	2,098	25.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call			0.00000	23	29.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put			0.00000	4,034	29.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call			0.00000	4	29.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put			0.00000	6,015	29.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call			0.00000	2	32.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put			0.00000	8,013	32.55	0.00	0	0.00

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<b>Total for Derivatives:</b>								<b>1,694,828,559.50</b>	<b>13,143</b>	<b>944,339.00</b>
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<b>Grand Total:</b>								<b>1,694,828,559.50</b>	<b>13,143</b>	<b>944,339.00</b>
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