



# Daily MTM Report

Daily summary for 30/09/2009

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	7.22200			0.00	0	0.00
R155 On 31/08/2011 Bond			7.50000	7.43000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.29000	8.21500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.86500	8.78500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.35000	8.28000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.78000	8.69500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.78000	8.70500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.40500	8.33000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.94500	8.86500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.94500	8.86500			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			8.40500	8.33500			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			7.66400	7.53780		17.52	135,859,728.00	17,727	344,357.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		412.00000	501	17.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		124.00000	87	17.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		240.00000	303	17.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		252.00000	189	17.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		186.00000	229	17.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		348.00000	265	17.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		76.00000	92	20.70	9,200,000.00	100	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		788.00000	678	20.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		264.00000	332	17.60	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		227.00000	168	17.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		240.00000	303	17.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		252.00000	189	17.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		220.00000	275	17.55	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		283.00000	211	17.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		113.00000	138	19.37	0.00	0	2,560.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		575.00000	474	19.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		291.00000	363	17.63	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		203.00000	149	17.63	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		65.00000	79	21.23	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		878.00000	765	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		133.00000	164	18.84	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		495.00000	400	18.84	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		171.00000	211	18.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		383.00000	297	18.05	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		104.00000	127	19.64	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		617.00000	513	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		186.00000	229	17.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		348.00000	265	17.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		22.00000	25	25.73	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,684.00000	1,561	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		0.00000	0	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,662.00000	4,536	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		0.00000	0	35.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,862.00000	5,736	35.06	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	14.60	Call			0.00000	0	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,062.00000	6,936	39.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			319.00000	395	17.65	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			181.00000	131	17.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			203.00000	250	17.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			315.00000	236	17.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			31.00000	36	24.14	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,393.00000	1,272	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			446.00000	539	17.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			109.00000	75	17.76	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			157.00000	194	18.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			420.00000	330	18.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			123.00000	150	19.11	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			535.00000	436	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			123.00000	150	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			535.00000	436	19.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			96.00000	117	19.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			658.00000	553	19.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			82.00000	100	20.43	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			744.00000	636	20.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			82.00000	100	20.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			744.00000	636	20.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	33.84	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,462.00000	5,336	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			2.00000	3	28.83	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,015.00000	2,889	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	31.70	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,762.00000	4,636	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			8.00000	10	28.31	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,370.00000	2,246	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			104.00000	127	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			617.00000	513	19.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			348.00000	429	17.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			161.00000	115	17.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			145.00000	178	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			457.00000	364	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			35.00000	41	23.61	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,297.00000	1,177	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			40.00000	47	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,202.00000	1,083	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			89.00000	108	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			701.00000	594	20.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			70.00000	85	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			833.00000	721	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			61.00000	73	21.49	0.00	0	247.00

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	8.40	Put		923.00000	809	21.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		52.00000	62	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		1,015.00000	898	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		49.00000	58	22.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		1,061.00000	944	22.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		56.00000	67	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		969.00000	853	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		70.00000	85	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		833.00000	721	20.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		56.00000	67	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		969.00000	853	21.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		65.00000	79	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		878.00000	765	21.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		16.00000	18	27.32	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,978.00000	1,854	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		49.00000	58	22.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		1,061.00000	944	22.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		46.00000	54	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		1,108.00000	990	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		46.00000	54	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		1,108.00000	990	22.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		37.00000	44	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		1,249.00000	1,130	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		43.00000	50	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		1,155.00000	1,036	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		29.00000	33	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,441.00000	1,319	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		31.00000	36	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,393.00000	1,272	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		33.00000	38	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,345.00000	1,224	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		40.00000	47	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		1,202.00000	1,083	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		27.00000	31	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		1,489.00000	1,367	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		23.00000	26	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		1,635.00000	1,512	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		19.00000	22	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,782.00000	1,658	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		18.00000	20	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		1,880.00000	1,756	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call		17.00000	19	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put		1,929.00000	1,805	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		19.00000	22	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,782.00000	1,658	26.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.55	Call			15.00000	17	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,027.00000	1,903	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			17.00000	19	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,929.00000	1,805	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			10.00000	12	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,272.00000	2,148	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			5.00000	6	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,617.00000	2,492	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			7.00000	8	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,469.00000	2,344	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			9.00000	11	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,321.00000	2,197	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			9.00000	11	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,321.00000	2,197	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			6.00000	7	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,518.00000	2,393	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			3.00000	4	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,816.00000	2,690	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			3.00000	3	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,915.00000	2,789	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			3.00000	3	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,965.00000	2,839	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			2.00000	3	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,064.00000	2,939	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1.00000	2	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,264.00000	3,138	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	1	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,513.00000	3,387	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1.00000	1	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,463.00000	3,337	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1.00000	1	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,363.00000	3,237	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			4.00000	5	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,766.00000	2,641	28.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			3.00000	4	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,865.00000	2,740	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			2.00000	2	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,114.00000	2,988	28.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			2.00000	2	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,214.00000	3,088	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1.00000	2	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,264.00000	3,138	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			5.00000	5	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,667.00000	2,541	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			5.00000	7	28.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,568.00000	2,443	28.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		2.00000	3	28.83	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		3,015.00000	2,889	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		2.00000	2	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		3,164.00000	3,038	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		5.00000	7	28.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,568.00000	2,443	28.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		1.00000	1	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,613.00000	3,487	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		1.00000	1	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,563.00000	3,437	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1.00000	1	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,763.00000	3,637	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		1.00000	1	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,663.00000	3,537	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	31.70	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,762.00000	4,636	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		0.00000	0	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		4,063.00000	3,936	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		0.00000	0	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,963.00000	3,836	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		0.00000	0	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,462.00000	4,336	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		0.00000	0	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,862.00000	4,736	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,262.00000	5,136	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,662.00000	5,536	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,362.00000	4,236	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		0.00000	0	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		5,162.00000	5,036	32.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,562.00000	5,436	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		24.00000	28	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,586.00000	1,464	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		12.00000	14	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		2,174.00000	2,050	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,562.00000	4,436	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		0.00000	0	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,762.00000	5,636	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		14.00000	16	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		2,076.00000	1,952	27.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.20	Call			5.00000	5	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,667.00000	2,541	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	1	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,863.00000	3,737	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,062.00000	4,936	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			35.00000	41	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,297.00000	1,177	23.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,262.00000	4,136	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	35.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,062.00000	5,936	35.67	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			4,962.00000	4,836	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,562.00000	5,436	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,162.00000	6,036	36.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,162.00000	4,036	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,362.00000	5,236	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,962.00000	5,836	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,262.00000	5,136	33.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			18.00000	21	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,831.00000	1,707	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			7.00000	9	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,419.00000	2,295	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,212.00000	4,086	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,812.00000	4,686	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,412.00000	5,286	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			6,012.00000	5,886	35.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,262.00000	4,136	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			21.00000	23	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,733.00000	1,609	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	1	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,513.00000	3,387	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	29.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,113.00000	3,986	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			0.00000	0	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,712.00000	4,586	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,312.00000	5,186	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			24.00000	28	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,586.00000	1,464	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,562.00000	4,436	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			11.00000	13	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			2,223.00000	2,099	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1.00000	1	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			3,413.00000	3,287	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,013.00000	3,886	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			0.00000	0	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			4,612.00000	4,486	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			0.00000	0	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,712.00000	5,586	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1.00000	1	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,763.00000	3,637	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			33.00000	38	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,345.00000	1,224	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			1.00000	1	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,713.00000	3,587	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,312.00000	4,186	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			22.00000	25	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,684.00000	1,561	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			0.00000	1	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,813.00000	3,687	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			0.00000	0	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,412.00000	4,286	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			0.00000	0	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			5,012.00000	4,886	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			6,212.00000	6,086	36.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,362.00000	4,236	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,362.00000	6,236	36.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	36.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,262.00000	6,136	36.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,312.00000	4,186	30.33	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,912.00000	4,786	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,112.00000	5,986	35.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	37.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,462.00000	6,336	37.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,113.00000	3,986	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,312.00000	5,186	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	37.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,512.00000	6,386	37.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,912.00000	5,786	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,812.00000	5,686	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			43.00000	50	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,155.00000	1,036	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,112.00000	4,986	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,512.00000	5,386	33.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			446.00000	539	17.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			109.00000	75	17.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			29.00000	33	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,441.00000	1,319	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			1.00000	2	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,313.00000	3,188	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,013.00000	3,886	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,812.00000	5,686	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			379.00000	464	17.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			142.00000	100	17.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			680.00000	791	17.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			43.00000	27	17.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			186.00000	229	17.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			348.00000	265	17.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			724.00000	837	17.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			36.00000	23	17.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			5.00000	6	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,617.00000	2,492	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			638.00000	747	17.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			51.00000	33	17.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			171.00000	211	18.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.75	Put			383.00000	297	18.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			4.00000	5	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,716.00000	2,591	28.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,812.00000	4,686	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			638.00000	747	17.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			51.00000	33	17.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			767.00000	883	17.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			30.00000	19	17.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,988.00000	4,114	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,488.00000	2,614	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			0.00000	0	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			998.00000	1,122	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			11.00000	8	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	42.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			8,012.00000	7,886	42.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,238.00000	4,364	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,738.00000	2,864	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,243.00000	1,368	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			5.00000	4	20.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			157.00000	194	18.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			420.00000	330	18.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	41.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,762.00000	7,636	41.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,112.00000	4,986	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,538.00000	2,664	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,540.00000	1,666	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			2.00000	2	22.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			598.00000	703	17.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			60.00000	39	17.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,739.00000	1,865	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	1	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	41.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,612.00000	7,486	41.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			2,788.00000	2,914	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			1,789.00000	1,915	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			1.00000	1	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			812.00000	929	18.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			24.00000	15	18.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	41.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,712.00000	7,586	41.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,688.00000	2,814	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,689.00000	1,815	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			2.00000	1	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	41.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,812.00000	7,686	41.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,638.00000	2,764	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,640.00000	1,765	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			2.00000	1	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	42.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,862.00000	7,736	42.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,888.00000	3,014	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,889.00000	2,015	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			1.00000	1	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			904.00000	1,024	18.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			16.00000	10	18.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,938.00000	3,064	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,939.00000	2,065	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			1.00000	1	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			951.00000	1,073	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			13.00000	9	18.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	40.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,562.00000	7,436	40.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,088.00000	3,214	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,088.00000	2,214	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	0	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,096.00000	1,220	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			8.00000	6	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			291.00000	363	17.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			203.00000	149	17.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			7.00000	9	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,419.00000	2,295	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	40.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,412.00000	7,286	40.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,188.00000	3,314	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,188.00000	2,314	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			0.00000	0	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,194.00000	1,318	20.06	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	6.35	Put			6.00000	4	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	40.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,312.00000	7,186	40.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,238.00000	3,364	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,238.00000	2,364	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	39.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,262.00000	7,136	39.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,288.00000	3,414	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,288.00000	2,414	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,293.00000	1,417	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			5.00000	3	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	39.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,212.00000	7,086	39.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,138.00000	3,264	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,138.00000	2,264	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,145.00000	1,269	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			7.00000	5	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	40.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,362.00000	7,236	40.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,488.00000	3,614	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,491.00000	1,616	22.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			3.00000	2	22.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			558.00000	661	17.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			70.00000	47	17.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	39.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			7,012.00000	6,886	39.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,588.00000	3,714	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,588.00000	2,714	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,590.00000	1,716	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			2.00000	2	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,913.00000	3,786	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	38.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,912.00000	6,786	38.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	36.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,412.00000	6,286	36.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,412.00000	8,286	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,512.00000	4,386	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,512.00000	8,386	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,388.00000	3,514	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,388.00000	2,514	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,391.00000	1,517	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			4.00000	3	21.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			482.00000	578	17.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			94.00000	64	17.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	37.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,612.00000	6,486	37.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,612.00000	8,486	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	37.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,712.00000	6,586	37.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,712.00000	8,586	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,338.00000	3,464	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,338.00000	2,464	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,342.00000	1,467	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			4.00000	3	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	37.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,662.00000	6,536	37.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,662.00000	8,536	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	38.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,862.00000	6,736	38.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,862.00000	8,736	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,912.00000	8,786	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,038.00000	3,164	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,038.00000	2,164	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			1.00000	0	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,047.00000	1,171	19.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			9.00000	7	19.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	38.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,962.00000	6,836	38.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,962.00000	8,836	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	38.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,762.00000	6,636	38.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,762.00000	8,636	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,538.00000	3,664	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,462.00000	8,336	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		3,688.00000	3,814	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		0.00000	0	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		6,312.00000	6,186	36.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		8,312.00000	8,186	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,438.00000	3,564	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,438.00000	2,564	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		0.00000	0	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,441.00000	1,566	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		3.00000	2	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		519.00000	619	17.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		82.00000	55	17.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	37.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,562.00000	6,436	37.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,562.00000	8,436	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		3,638.00000	3,764	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		8,362.00000	8,236	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	38.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,812.00000	6,686	38.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,812.00000	8,686	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call		3,738.00000	3,864	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put		0.00000	0	27.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,738.00000	2,864	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,739.00000	1,865	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		1.00000	1	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		767.00000	883	17.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		30.00000	19	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
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,262.00000	8,136	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,788.00000	3,914	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,212.00000	8,086	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,888.00000	4,014	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			13.00000	15	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,125.00000	2,001	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,112.00000	7,986	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,938.00000	4,064	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			14.00000	16	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,076.00000	1,952	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	42.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,062.00000	7,936	42.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,838.00000	3,964	27.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	27.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,838.00000	2,964	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	30.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,839.00000	1,965	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			1.00000	1	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			858.00000	976	18.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			20.00000	12	18.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			12.00000	14	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,174.00000	2,050	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,162.00000	8,036	42.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,988.00000	4,114	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			2,988.00000	3,114	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			1,989.00000	2,115	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			1.00000	1	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			998.00000	1,122	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			11.00000	8	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			4,038.00000	4,164	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	42.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			7,962.00000	7,836	42.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,088.00000	4,214	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,088.00000	3,214	30.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,088.00000	2,214	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		1.00000	0	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,096.00000	1,220	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		8.00000	6	19.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	42.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,912.00000	7,786	42.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.79710	7.66870		18.53	9,005,650.50	1,155	26,927.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		644.00000	737	18.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		175.00000	140	18.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		392.00000	460	18.40	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		373.00000	313	18.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		354.00000	410	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		435.00000	363	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		146.00000	164	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,177.00000	1,067	22.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		784.00000	887	17.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		115.00000	89	17.82	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		372.00000	435	18.44	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		404.00000	338	18.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		320.00000	368	18.73	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		501.00000	421	18.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		415.00000	487	18.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		347.00000	289	18.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		239.00000	273	19.91	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		720.00000	626	19.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		372.00000	435	18.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		404.00000	338	18.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		29.00000	32	29.90	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,411.00000	3,285	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		13.00000	15	32.50	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,644.00000	4,518	32.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		440.00000	514	18.31	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		322.00000	267	18.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		337.00000	387	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		468.00000	390	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		173.00000	196	21.28	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		1,004.00000	899	21.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		103.00000	114	23.84	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,584.00000	1,467	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		63.00000	70	26.53	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,245.00000	2,123	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		198.00000	226	20.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		879.00000	779	20.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		74.00000	80	25.80	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,055.00000	1,933	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			304.00000	350	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			536.00000	453	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			263.00000	301	19.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			644.00000	554	19.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			250.00000	287	19.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			682.00000	590	19.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			276.00000	317	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			607.00000	520	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			227.00000	260	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			759.00000	663	20.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			181.00000	206	21.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			962.00000	858	21.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			189.00000	215	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			920.00000	818	20.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			207.00000	237	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			838.00000	739	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			217.00000	248	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			798.00000	701	20.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			166.00000	188	21.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			1,047.00000	941	21.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			152.00000	172	21.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			1,133.00000	1,025	21.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			159.00000	179	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			1,090.00000	982	21.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			140.00000	157	22.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,221.00000	1,110	22.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			124.00000	139	22.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,355.00000	1,242	22.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			110.00000	123	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,492.00000	1,376	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			119.00000	133	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,400.00000	1,286	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			129.00000	145	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,310.00000	1,198	22.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			92.00000	102	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,724.00000	1,605	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			86.00000	95	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,818.00000	1,698	24.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			78.00000	86	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,960.00000	1,838	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			83.00000	92	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,865.00000	1,744	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			74.00000	80	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,055.00000	1,933	25.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.50	Call		23.00000	25	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		3,855.00000	3,728	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		76.00000	83	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		2,007.00000	1,886	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		61.00000	68	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		2,292.00000	2,171	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		55.00000	61	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,436.00000	2,313	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		46.00000	51	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,677.00000	2,554	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		53.00000	58	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,484.00000	2,361	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		59.00000	65	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		2,340.00000	2,218	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		59.00000	65	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		2,340.00000	2,218	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		51.00000	56	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,532.00000	2,409	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		51.00000	56	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		2,532.00000	2,409	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		41.00000	44	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,872.00000	2,747	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		39.00000	43	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,921.00000	2,796	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		42.00000	46	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,823.00000	2,699	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		38.00000	42	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,969.00000	2,845	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		35.00000	38	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		3,116.00000	2,991	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		30.00000	33	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,361.00000	3,236	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		26.00000	28	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,608.00000	3,481	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		27.00000	29	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,558.00000	3,432	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		28.00000	31	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,460.00000	3,334	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		28.00000	30	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,509.00000	3,383	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		33.00000	36	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,214.00000	3,089	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		34.00000	37	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,165.00000	3,040	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		31.00000	34	29.62	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 15/03/2010 Currency Future	10.95	Put			3,312.00000	3,187	29.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			29.00000	32	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			3,411.00000	3,285	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			32.00000	35	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,263.00000	3,138	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			36.00000	39	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			3,067.00000	2,942	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			38.00000	42	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,969.00000	2,845	28.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			34.00000	37	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,165.00000	3,040	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			26.00000	28	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,657.00000	3,531	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			24.00000	26	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			3,795.00000	3,669	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			25.00000	27	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,706.00000	3,580	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			25.00000	27	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			3,706.00000	3,580	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			24.00000	26	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,756.00000	3,629	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			22.00000	23	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			4,003.00000	3,876	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			24.00000	26	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,805.00000	3,679	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			20.00000	22	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			4,101.00000	3,975	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			23.00000	24	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,904.00000	3,777	31.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			22.00000	24	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,953.00000	3,827	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			68.00000	75	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			2,150.00000	2,028	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			55.00000	61	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,436.00000	2,313	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			48.00000	53	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,629.00000	2,505	27.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			45.00000	49	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,726.00000	2,602	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			10.00000	12	32.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,892.00000	4,765	32.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			81.00000	89	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,912.00000	1,791	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			22.00000	24	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,953.00000	3,827	31.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.70	Call			4.00000	5	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			6,036.00000	5,908	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			89.00000	98	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,770.00000	1,651	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			33.00000	36	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,214.00000	3,089	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			5.00000	6	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,886.00000	5,759	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			96.00000	106	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,677.00000	1,559	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			5.00000	6	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,787.00000	5,659	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			99.00000	110	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,630.00000	1,513	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			28.00000	31	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,460.00000	3,334	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			5.00000	6	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,737.00000	5,609	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			106.00000	118	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,538.00000	1,421	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			6.00000	7	33.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,637.00000	5,510	33.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			18.00000	21	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,200.00000	4,074	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			3.00000	4	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,285.00000	6,157	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			71.00000	78	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,102.00000	1,981	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			21.00000	23	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			4,052.00000	3,926	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			19.00000	22	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,150.00000	4,025	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			3.00000	4	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,235.00000	6,107	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			18.00000	21	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,200.00000	4,074	32.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			17.00000	19	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,298.00000	4,172	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			16.00000	18	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,397.00000	4,271	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			3.00000	3	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,484.00000	6,356	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			66.00000	73	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,197.00000	2,076	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			26.00000	28	30.60	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	11.30	Put		3,657.00000	3,531	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		19.00000	22	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,150.00000	4,025	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		18.00000	20	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,249.00000	4,123	32.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		3.00000	4	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,334.00000	6,207	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		4.00000	5	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,135.00000	6,008	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		92.00000	102	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,724.00000	1,605	24.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		5.00000	6	33.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,836.00000	5,709	33.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		134.00000	151	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,265.00000	1,154	22.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		6.00000	7	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,538.00000	5,410	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		119.00000	133	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,400.00000	1,286	23.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		37.00000	40	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,018.00000	2,893	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		28.00000	30	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,509.00000	3,383	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		6.00000	7	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,687.00000	5,560	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		32.00000	35	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,263.00000	3,138	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		24.00000	26	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,756.00000	3,629	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		5.00000	6	33.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,936.00000	5,809	33.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		39.00000	43	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,921.00000	2,796	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		37.00000	40	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,018.00000	2,893	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		6.00000	7	33.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,587.00000	5,460	33.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		115.00000	128	23.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,446.00000	1,331	23.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		5.00000	5	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		5,986.00000	5,858	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		7.00000	8	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,488.00000	5,361	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		43.00000	47	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,774.00000	2,650	28.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.00	Call			7.00000	9	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,339.00000	5,212	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			45.00000	49	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,726.00000	2,602	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			8.00000	9	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,289.00000	5,162	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			8.00000	10	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,190.00000	5,063	33.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			49.00000	54	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,581.00000	2,457	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			46.00000	51	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,677.00000	2,554	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			8.00000	9	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,239.00000	5,112	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			57.00000	63	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,388.00000	2,266	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			11.00000	13	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,842.00000	4,715	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			66.00000	73	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,197.00000	2,076	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			12.00000	14	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,743.00000	4,616	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			290.00000	333	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			571.00000	486	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			12.00000	14	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,694.00000	4,567	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			53.00000	58	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,484.00000	2,361	27.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			49.00000	54	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,581.00000	2,457	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			9.00000	11	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			5,041.00000	4,914	32.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			63.00000	70	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,245.00000	2,123	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			11.00000	13	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,793.00000	4,666	32.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			71.00000	78	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,102.00000	1,981	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			83.00000	92	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,865.00000	1,744	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			12.00000	14	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,694.00000	4,567	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			89.00000	98	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,770.00000	1,651	24.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			13.00000	15	32.45	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 15/03/2010 Currency Future	12.25	Put		4,595.00000	4,468	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		466.00000	543	18.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		297.00000	246	18.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,019.00000	4,147	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,521.00000	2,649	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		2.00000	2	24.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,066.00000	1,187	18.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		47.00000	40	18.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		10.00000	11	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,991.00000	4,864	32.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		0.00000	1	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,982.00000	7,853	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,269.00000	4,397	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,770.00000	2,898	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		1.00000	1	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,298.00000	1,421	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		29.00000	24	18.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		1.00000	1	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,732.00000	7,604	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		580.00000	668	18.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		212.00000	171	18.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		106.00000	118	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,538.00000	1,421	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		99.00000	110	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,630.00000	1,513	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		76.00000	83	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		2,007.00000	1,886	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		16.00000	18	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,348.00000	4,221	32.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,571.00000	2,699	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		2.00000	2	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,584.00000	1,710	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		15.00000	13	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		712.00000	810	17.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		143.00000	113	17.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		15.00000	17	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,446.00000	4,320	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		7.00000	8	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,438.00000	5,311	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		2,720.00000	2,849	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		2.00000	1	25.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		1,730.00000	1,856	20.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		11.00000	9	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 15/03/2010 Currency Future	6.95	Call			822.00000	926	17.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			103.00000	79	17.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,779.00000	1,905	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			10.00000	8	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			860.00000	967	17.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			91.00000	70	17.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,820.00000	2,948	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			1.00000	1	26.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,828.00000	1,954	20.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			9.00000	7	20.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			900.00000	1,008	17.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			81.00000	61	17.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,621.00000	2,749	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			2.00000	2	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,633.00000	1,758	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			14.00000	11	20.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			747.00000	848	17.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			129.00000	101	17.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,920.00000	3,048	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,926.00000	2,053	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			7.00000	6	21.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			981.00000	1,096	17.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			63.00000	49	17.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,970.00000	3,098	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,975.00000	2,102	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			6.00000	5	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,023.00000	1,141	17.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			55.00000	44	17.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			14.00000	16	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,545.00000	4,419	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,119.00000	3,248	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,123.00000	2,251	22.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			5.00000	4	22.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,158.00000	1,280	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			39.00000	33	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			7.00000	8	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,388.00000	5,261	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,169.00000	3,298	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,173.00000	2,301	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			4.00000	4	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,204.00000	1,327	18.65	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.50	Put			35.00000	30	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call			3,269.00000	3,398	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put			1.00000	1	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call			2,272.00000	2,400	23.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put			4.00000	3	23.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call			521.00000	603	18.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put			252.00000	206	18.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,219.00000	3,348	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	1	28.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,223.00000	2,351	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			4.00000	3	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,251.00000	1,374	18.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			32.00000	27	18.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			493.00000	572	18.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			274.00000	225	18.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call			3,070.00000	3,198	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put			1.00000	1	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call			2,074.00000	2,202	22.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put			5.00000	5	22.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call			1,112.00000	1,233	18.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put			43.00000	36	18.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call			3,319.00000	3,448	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put			1.00000	1	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call			2,322.00000	2,450	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put			3.00000	3	23.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call			1,345.00000	1,469	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put			26.00000	22	19.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call			550.00000	635	18.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put			231.00000	188	18.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call			3,469.00000	3,598	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put			0.00000	0	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call			2,471.00000	2,599	24.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put			3.00000	2	24.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call			1,488.00000	1,613	19.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			19.00000	16	19.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,569.00000	3,697	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			10.00000	12	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,941.00000	4,815	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			3.00000	3	33.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,434.00000	6,306	33.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			0.00000	0	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,432.00000	8,303	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			2.00000	3	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,534.00000	6,406	33.73	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 15/03/2010 Currency Future	16.20	Call			0.00000	0	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,532.00000	8,403	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,369.00000	3,498	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,372.00000	2,500	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			3.00000	3	23.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,392.00000	1,517	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			23.00000	19	19.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			2.00000	3	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,633.00000	6,506	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,632.00000	8,503	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			2.00000	2	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,733.00000	6,605	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,731.00000	8,603	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			2.00000	3	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,683.00000	6,556	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,682.00000	8,553	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			2.00000	2	33.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,883.00000	6,755	33.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,881.00000	8,753	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			2.00000	2	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,933.00000	6,805	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,931.00000	8,803	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,020.00000	3,148	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	27.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,024.00000	2,152	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			6.00000	5	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			1.00000	2	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			6,983.00000	6,855	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			8,981.00000	8,853	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			2.00000	2	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,783.00000	6,655	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,781.00000	8,653	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,519.00000	3,647	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			0.00000	0	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,536.00000	1,661	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			17.00000	14	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			677.00000	773	17.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.15	Put		159.00000	126	17.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		14.00000	16	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,496.00000	4,369	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		0.00000	0	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,482.00000	8,353	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		3,619.00000	3,747	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		0.00000	0	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		3.00000	4	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,384.00000	6,257	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		0.00000	0	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,382.00000	8,253	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,669.00000	3,797	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		0.00000	0	31.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,670.00000	2,799	25.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		2.00000	2	25.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,681.00000	1,807	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		12.00000	10	20.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		0.00000	0	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,332.00000	8,203	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,419.00000	3,548	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		0.00000	0	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,421.00000	2,550	24.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		3.00000	2	24.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,440.00000	1,565	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		21.00000	18	19.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		611.00000	702	18.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		193.00000	155	18.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		2.00000	3	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,584.00000	6,456	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		0.00000	0	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,582.00000	8,453	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		2.00000	2	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,833.00000	6,705	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,831.00000	8,703	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call		3,769.00000	3,897	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put		0.00000	0	32.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call		0.00000	0	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put		8,232.00000	8,103	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call		3,819.00000	3,947	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put		0.00000	0	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call		4.00000	5	33.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put		6,185.00000	6,058	33.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call		0.00000	0	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put		8,182.00000	8,053	32.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.80	Call		3,869.00000	3,997	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put		0.00000	0	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call		2,870.00000	2,998	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put		1.00000	1	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call		1,877.00000	2,003	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put		8.00000	6	21.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call		940.00000	1,051	17.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put		71.00000	54	17.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call		0.00000	0	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put		8,132.00000	8,003	32.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call		3,969.00000	4,097	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put		0.00000	0	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		2,970.00000	3,098	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		1.00000	1	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		1,975.00000	2,102	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		6.00000	5	21.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,023.00000	1,141	17.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		55.00000	44	17.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call		0.00000	1	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put		8,032.00000	7,903	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call		4,119.00000	4,247	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put		0.00000	0	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,119.00000	3,248	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,123.00000	2,251	22.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		5.00000	4	22.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,158.00000	1,280	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		39.00000	33	18.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		440.00000	514	18.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		322.00000	267	18.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call		0.00000	1	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put		7,882.00000	7,754	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call		4,069.00000	4,197	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put		0.00000	0	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call		0.00000	1	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put		7,932.00000	7,803	32.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.92900	7.79770		18.70	7,929,000.00	1,000	16,447.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		844.00000	939	17.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		197.00000	160	17.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		493.00000	555	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		495.00000	426	18.56	0.00	0	100.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		199.00000	219	22.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,501.00000	1,390	22.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		515.00000	580	18.49	0.00	0	433.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		467.00000	401	18.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.80	Call			493.00000	555	18.56	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			495.00000	426	18.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			474.00000	532	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			527.00000	453	18.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			537.00000	605	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			440.00000	376	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			351.00000	391	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			803.00000	712	19.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			338.00000	377	19.98	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			841.00000	748	19.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			439.00000	490	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			592.00000	511	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			46.00000	50	30.58	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,399.00000	4,271	30.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			28.00000	30	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,631.00000	5,501	32.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			4.00000	5	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,706.00000	9,576	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			456.00000	509	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			559.00000	480	18.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			167.00000	183	23.52	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,770.00000	1,654	23.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			121.00000	132	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,324.00000	2,203	25.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			585.00000	657	18.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			387.00000	328	18.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			423.00000	472	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			625.00000	543	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			315.00000	350	20.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			917.00000	821	20.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			407.00000	454	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			659.00000	575	19.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			378.00000	421	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			730.00000	642	19.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			364.00000	406	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			766.00000	677	19.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			327.00000	363	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			879.00000	784	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			294.00000	326	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			996.00000	897	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			274.00000	304	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,076.00000	975	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			304.00000	338	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			956.00000	859	20.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			284.00000	315	20.79	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	8.55	Put			1,036.00000	936	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			265.00000	294	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,117.00000	1,015	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			187.00000	206	22.88	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,590.00000	1,477	22.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			256.00000	284	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			1,159.00000	1,055	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			240.00000	265	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,242.00000	1,136	21.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			248.00000	274	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,200.00000	1,095	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			232.00000	256	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,285.00000	1,177	21.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			211.00000	233	22.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,414.00000	1,304	22.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			225.00000	248	21.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,327.00000	1,219	21.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			205.00000	225	22.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,457.00000	1,346	22.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			193.00000	212	22.72	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,545.00000	1,433	22.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			218.00000	240	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,370.00000	1,261	22.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			159.00000	173	23.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,861.00000	1,744	23.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			147.00000	159	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,999.00000	1,880	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			154.00000	168	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,907.00000	1,789	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			139.00000	151	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			2,092.00000	1,972	24.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			150.00000	164	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,953.00000	1,835	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			52.00000	56	30.14	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,154.00000	4,027	30.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			143.00000	155	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			2,045.00000	1,926	24.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			112.00000	122	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,464.00000	2,343	25.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			98.00000	107	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,701.00000	2,578	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			109.00000	118	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,511.00000	2,389	25.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			118.00000	129	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,370.00000	2,250	25.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.40	Call		167.00000	183	23.52	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,770.00000	1,654	23.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		136.00000	147	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,138.00000	2,018	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		128.00000	140	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,231.00000	2,111	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		115.00000	125	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,417.00000	2,296	25.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		103.00000	112	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,606.00000	2,483	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		42.00000	45	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,644.00000	4,516	31.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		132.00000	144	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,184.00000	2,065	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		125.00000	136	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,277.00000	2,157	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		106.00000	115	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,558.00000	2,436	26.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		101.00000	109	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,653.00000	2,530	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		41.00000	44	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,693.00000	4,565	31.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		128.00000	140	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,231.00000	2,111	25.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		103.00000	112	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,606.00000	2,483	26.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		94.00000	101	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,796.00000	2,672	26.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		38.00000	41	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,841.00000	4,712	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		118.00000	129	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,370.00000	2,250	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		101.00000	109	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,653.00000	2,530	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		96.00000	104	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,748.00000	2,625	26.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		91.00000	99	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,844.00000	2,720	26.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		87.00000	94	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		2,939.00000	2,815	27.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		36.00000	39	31.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		4,988.00000	4,860	31.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		132.00000	144	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,184.00000	2,065	24.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		39.00000	42	31.28	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	12.55	Put		4,791.00000	4,663	31.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		163.00000	178	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,815.00000	1,699	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		125.00000	136	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,277.00000	2,157	25.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		537.00000	605	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		440.00000	376	18.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		136.00000	147	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,138.00000	2,018	24.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		45.00000	49	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,448.00000	4,320	30.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		561.00000	631	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		413.00000	352	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		172.00000	188	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,724.00000	1,609	23.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		163.00000	178	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,815.00000	1,699	23.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		44.00000	48	30.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,497.00000	4,369	30.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		177.00000	194	23.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,679.00000	1,565	23.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,048.00000	4,179	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	0	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,554.00000	2,685	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		6.00000	6	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,138.00000	1,254	17.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		91.00000	75	17.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		67.00000	72	28.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,519.00000	3,393	28.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		20.00000	22	34.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,473.00000	6,343	34.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		11.00000	12	35.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,963.00000	7,833	35.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,298.00000	4,429	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		2,802.00000	2,933	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		5.00000	4	23.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,355.00000	1,476	17.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		57.00000	47	17.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		74.00000	80	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,277.00000	3,151	27.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		40.00000	43	31.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,742.00000	4,614	31.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		23.00000	25	33.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		6,225.00000	6,096	33.75	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.50	Call			12.00000	13	35.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,714.00000	7,584	35.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			720.00000	805	17.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			272.00000	226	17.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			182.00000	199	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,634.00000	1,520	23.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			154.00000	168	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,907.00000	1,789	24.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			53.00000	57	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			4,105.00000	3,978	30.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,604.00000	2,735	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			6.00000	6	22.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			1,629.00000	1,754	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			31.00000	25	18.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			812.00000	904	17.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			214.00000	175	17.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			68.00000	73	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,471.00000	3,344	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			30.00000	33	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,433.00000	5,304	32.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			1,818.00000	1,945	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			20.00000	16	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			947.00000	1,049	17.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			149.00000	120	17.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			50.00000	54	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			4,252.00000	4,125	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			33.00000	35	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			5,235.00000	5,106	32.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			64.00000	69	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,617.00000	3,490	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			43.00000	46	30.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,595.00000	4,467	30.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			29.00000	31	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,581.00000	5,452	32.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,852.00000	2,983	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	4	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,865.00000	1,993	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			18.00000	14	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			983.00000	1,087	17.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			136.00000	108	17.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			439.00000	490	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			592.00000	511	18.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			62.00000	66	29.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,714.00000	3,587	29.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			28.00000	30	32.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,680.00000	5,551	32.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,703.00000	2,834	23.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		5.00000	5	23.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,723.00000	1,849	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		25.00000	20	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		878.00000	975	17.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		180.00000	146	17.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		392.00000	437	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		694.00000	608	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		89.00000	96	26.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,891.00000	2,767	26.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		58.00000	62	29.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,861.00000	3,733	29.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		27.00000	28	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,829.00000	5,699	33.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,653.00000	2,784	22.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		6.00000	5	22.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,676.00000	1,802	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		28.00000	23	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		57.00000	61	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,910.00000	3,782	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		38.00000	40	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,890.00000	4,761	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		26.00000	28	33.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,878.00000	5,749	33.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		85.00000	92	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		2,987.00000	2,863	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		56.00000	60	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,959.00000	3,831	29.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		37.00000	40	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,939.00000	4,811	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		26.00000	27	33.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,928.00000	5,798	33.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		61.00000	65	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,763.00000	3,636	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		27.00000	29	32.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,730.00000	5,600	32.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		2,902.00000	3,033	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		4.00000	4	24.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		1,913.00000	2,042	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		16.00000	13	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		1,020.00000	1,126	17.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		123.00000	97	17.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		98.00000	107	26.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,701.00000	2,578	26.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.40	Call			63.00000	68	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,665.00000	3,539	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			2,952.00000	3,083	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			4.00000	4	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			1,962.00000	2,091	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			14.00000	12	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,058.00000	1,168	17.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			110.00000	89	17.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,001.00000	3,132	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			4.00000	3	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,010.00000	2,140	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			12.00000	11	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,097.00000	1,211	17.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			99.00000	82	17.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			66.00000	70	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,568.00000	3,441	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			43.00000	47	30.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,546.00000	4,418	30.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			29.00000	32	32.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,532.00000	5,403	32.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,151.00000	3,282	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			3.00000	3	25.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,158.00000	2,289	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			10.00000	10	20.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,224.00000	1,342	17.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			76.00000	63	17.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			70.00000	75	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,422.00000	3,296	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			31.00000	33	32.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,383.00000	5,254	32.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,200.00000	3,331	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			3.00000	2	25.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,207.00000	2,338	20.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			10.00000	9	20.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,267.00000	1,386	17.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			69.00000	57	17.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			71.00000	76	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,373.00000	3,247	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			47.00000	51	30.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,350.00000	4,222	30.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			32.00000	34	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,334.00000	5,205	32.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,250.00000	3,381	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			3.00000	2	26.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,257.00000	2,388	20.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.55	Put		9.00000	9	20.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,311.00000	1,431	17.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		63.00000	52	17.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		610.00000	685	18.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		363.00000	306	18.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		73.00000	78	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		3,325.00000	3,199	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		49.00000	52	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		4,301.00000	4,173	30.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		32.00000	35	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		5,285.00000	5,156	32.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,300.00000	3,431	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		2.00000	2	26.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,306.00000	2,437	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		9.00000	8	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		636.00000	714	18.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		339.00000	285	18.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,101.00000	3,232	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,109.00000	2,239	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		11.00000	10	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,181.00000	1,298	17.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		83.00000	69	17.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		18.00000	20	34.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,720.00000	6,591	34.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		60.00000	64	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,812.00000	3,685	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		18.00000	19	34.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,770.00000	6,640	34.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		17.00000	19	34.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,820.00000	6,690	34.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		3,499.00000	3,631	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		2.00000	2	27.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		2,505.00000	2,635	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		7.00000	6	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		1,536.00000	1,660	18.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		38.00000	31	18.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		750.00000	837	17.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		252.00000	208	17.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		35.00000	38	31.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		5,038.00000	4,909	31.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		20.00000	22	34.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		6,522.00000	6,393	34.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		3,549.00000	3,680	27.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		2.00000	1	27.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,582.00000	1,707	18.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			35.00000	28	18.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			780.00000	870	17.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			232.00000	191	17.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			8.00000	9	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,461.00000	8,330	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,450.00000	3,581	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,455.00000	2,586	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			7.00000	7	21.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,490.00000	1,614	18.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			43.00000	35	18.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			19.00000	21	34.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,572.00000	6,442	34.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			8.00000	9	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,560.00000	8,430	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,350.00000	3,481	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	2	26.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,356.00000	2,487	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			8.00000	8	21.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,400.00000	1,522	18.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			52.00000	43	18.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			663.00000	743	18.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			316.00000	264	18.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			19.00000	20	34.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,671.00000	6,541	34.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			7.00000	8	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,660.00000	8,529	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			7.00000	8	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,759.00000	8,629	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			7.00000	8	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,709.00000	8,579	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			85.00000	92	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,987.00000	2,863	27.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			37.00000	40	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,939.00000	4,811	31.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			17.00000	18	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,919.00000	6,789	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			6.00000	7	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,909.00000	8,778	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			17.00000	18	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,919.00000	6,789	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,051.00000	3,182	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			3.00000	3	25.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,059.00000	2,190	19.65	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	5.75	Put		12.00000	11	19.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		83.00000	90	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		3,035.00000	2,911	27.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		16.00000	18	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,969.00000	6,839	34.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		6.00000	7	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,958.00000	8,828	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		81.00000	88	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		3,083.00000	2,959	27.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		16.00000	18	34.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		7,018.00000	6,889	34.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		6.00000	7	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		9,008.00000	8,878	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		7.00000	8	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,809.00000	8,679	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		8.00000	9	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,510.00000	8,380	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		3,599.00000	3,730	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		1.00000	1	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		21.00000	23	33.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,423.00000	6,294	33.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		9.00000	10	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,411.00000	8,281	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		3,649.00000	3,780	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		1.00000	1	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		21.00000	23	33.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		6,373.00000	6,244	33.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		9.00000	10	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		8,361.00000	8,231	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call		3,749.00000	3,880	28.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put		1.00000	1	28.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call		2,753.00000	2,884	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put		5.00000	5	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call		1,770.00000	1,897	18.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put		22.00000	18	18.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call		912.00000	1,012	17.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put		164.00000	133	17.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call		22.00000	24	33.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put		6,274.00000	6,145	33.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call		9.00000	11	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put		8,262.00000	8,132	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call		3,799.00000	3,930	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put		1.00000	1	28.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call		10.00000	11	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put		8,212.00000	8,082	35.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,899.00000	4,030	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			24.00000	26	33.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,126.00000	5,997	33.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			10.00000	12	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,112.00000	7,983	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,948.00000	4,080	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			24.00000	26	33.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,077.00000	5,947	33.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			10.00000	12	35.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,063.00000	7,933	35.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,849.00000	3,980	28.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	28.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,852.00000	2,983	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	4	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,865.00000	1,993	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			18.00000	14	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			983.00000	1,087	17.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			136.00000	108	17.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			51.00000	55	30.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,203.00000	4,076	30.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			23.00000	25	33.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,175.00000	6,046	33.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			10.00000	11	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			8,162.00000	8,032	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			3,998.00000	4,129	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			1.00000	0	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,001.00000	3,132	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			4.00000	3	24.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,010.00000	2,140	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			12.00000	11	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,097.00000	1,211	17.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			99.00000	82	17.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			54.00000	58	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			4,057.00000	3,929	29.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			25.00000	27	33.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			6,027.00000	5,898	33.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			11.00000	12	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put			8,013.00000	7,883	35.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call			55.00000	59	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put			4,008.00000	3,880	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call			25.00000	27	33.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put			5,978.00000	5,848	33.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call			4,098.00000	4,229	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 14/06/2010 Currency Future	3.70	Put		0.00000	0	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,101.00000	3,232	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	25.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,109.00000	2,239	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		11.00000	10	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,181.00000	1,298	17.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		83.00000	69	17.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		11.00000	12	35.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		7,914.00000	7,783	35.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			8.06080	7.92650		19.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		586.00000	647	18.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		610.00000	536	18.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		605.00000	669	18.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		579.00000	508	18.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		626.00000	692	18.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		550.00000	481	18.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		648.00000	715	18.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		521.00000	455	18.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		626.00000	692	18.75	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		550.00000	481	18.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		446.00000	488	20.09	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		919.00000	827	20.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		534.00000	586	19.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		708.00000	625	19.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		551.00000	604	19.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		674.00000	593	19.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		518.00000	568	19.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		742.00000	657	19.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		473.00000	518	19.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		847.00000	757	19.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		488.00000	534	19.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		811.00000	723	19.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,530.00000	3,664	25.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		4.00000	4	25.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,541.00000	2,674	21.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		15.00000	13	21.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,594.00000	1,717	18.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		67.00000	57	18.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		849.00000	933	17.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		322.00000	272	17.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		169.00000	181	25.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,642.00000	2,520	25.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		84.00000	89	29.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,557.00000	4,428	29.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		47.00000	50	33.10	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,521.00000	6,389	33.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		25.00000	28	35.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,499.00000	8,367	35.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,680.00000	3,814	26.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		3.00000	3	26.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,689.00000	2,822	21.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		12.00000	11	21.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		1,728.00000	1,854	18.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		52.00000	43	18.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		937.00000	1,028	17.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		261.00000	217	17.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		180.00000	193	25.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,504.00000	2,383	25.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call		88.00000	94	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,412.00000	4,283	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		49.00000	52	32.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		6,373.00000	6,241	32.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		27.00000	30	35.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		8,351.00000	8,219	35.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		3,630.00000	3,764	25.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		3.00000	3	25.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		2,639.00000	2,773	21.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		13.00000	12	21.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		1,683.00000	1,808	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		57.00000	48	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call		907.00000	995	17.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		280.00000	235	17.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		176.00000	189	25.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,550.00000	2,428	25.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		87.00000	92	29.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,460.00000	4,331	29.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		48.00000	51	32.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,422.00000	6,290	32.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		27.00000	29	35.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,400.00000	8,268	35.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,779.00000	3,913	26.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		3.00000	2	26.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,787.00000	2,920	22.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		11.00000	10	22.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		1,820.00000	1,947	18.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		43.00000	36	18.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		1,000.00000	1,095	17.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		224.00000	184	17.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		188.00000	202	24.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,412.00000	2,292	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 13/09/2010 Currency Future	12.15	Call		91.00000	97	29.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		4,315.00000	4,186	29.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call		51.00000	54	32.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put		6,274.00000	6,143	32.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		28.00000	31	35.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		8,252.00000	8,120	35.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call		3,829.00000	3,963	26.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put		3.00000	2	26.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call		2,837.00000	2,970	22.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put		10.00000	9	22.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call		1,866.00000	1,994	18.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put		39.00000	33	18.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call		1,033.00000	1,130	17.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put		207.00000	169	17.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call		192.00000	207	24.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put		2,366.00000	2,246	24.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call		93.00000	99	29.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put		4,267.00000	4,138	29.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call		51.00000	55	32.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put		6,225.00000	6,094	32.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call		29.00000	32	35.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put		8,203.00000	8,071	35.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call		3,879.00000	4,013	27.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put		2.00000	2	27.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call		2,886.00000	3,019	22.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put		9.00000	8	22.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call		1,912.00000	2,041	18.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put		36.00000	30	18.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call		1,067.00000	1,166	17.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put		190.00000	155	17.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call		197.00000	212	24.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put		2,320.00000	2,201	24.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call		95.00000	101	29.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put		4,218.00000	4,090	29.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call		52.00000	55	32.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put		6,176.00000	6,045	32.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call		30.00000	32	35.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put		8,153.00000	8,022	35.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call		3,978.00000	4,112	27.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put		2.00000	2	27.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call		2,985.00000	3,118	22.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put		8.00000	7	22.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call		2,006.00000	2,137	18.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put		30.00000	26	18.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call		1,137.00000	1,246	17.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	6.95	Put			160.00000	135	17.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			206.00000	221	24.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,230.00000	2,110	24.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			98.00000	104	29.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			4,122.00000	3,993	29.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			54.00000	57	32.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			6,077.00000	5,946	32.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			31.00000	33	35.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			8,055.00000	7,922	35.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			4,028.00000	4,162	27.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			2.00000	1	27.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			3,034.00000	3,168	23.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			8.00000	7	23.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			2,053.00000	2,186	19.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			27.00000	25	19.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,173.00000	1,286	17.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			146.00000	125	17.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			211.00000	226	24.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,184.00000	2,065	24.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			100.00000	105	28.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			4,073.00000	3,944	28.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			55.00000	57	32.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			6,028.00000	5,897	32.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			32.00000	34	35.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			8,005.00000	7,873	35.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,128.00000	4,262	27.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	1	27.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,133.00000	3,267	23.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			7.00000	6	23.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,150.00000	2,283	19.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			24.00000	22	19.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,253.00000	1,369	17.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put			126.00000	108	17.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call			220.00000	236	24.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			2,093.00000	1,975	24.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			103.00000	108	28.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			3,976.00000	3,848	28.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			56.00000	59	32.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			5,930.00000	5,798	32.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			33.00000	34	34.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			7,906.00000	7,774	34.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			4,078.00000	4,212	27.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			2.00000	1	27.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			3,084.00000	3,217	23.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			7.00000	7	23.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	5.85	Call		2,102.00000	2,234	19.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		25.00000	23	19.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,212.00000	1,327	17.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		136.00000	116	17.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		215.00000	230	24.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		2,139.00000	2,020	24.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		101.00000	107	28.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		4,025.00000	3,896	28.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		55.00000	58	32.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		5,979.00000	5,847	32.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		32.00000	34	34.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		7,956.00000	7,823	34.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.17570	8.04080		19.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		680.00000	742	19.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		689.00000	617	19.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		700.00000	764	19.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		659.00000	588	19.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		662.00000	721	19.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		721.00000	646	19.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		720.00000	786	18.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		629.00000	560	18.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		524.00000	568	20.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put		1,033.00000	942	20.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call		511.00000	554	20.40	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put		1,070.00000	978	20.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		628.00000	682	19.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		787.00000	707	19.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		645.00000	701	19.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		754.00000	675	19.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		595.00000	647	19.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		855.00000	771	19.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call		565.00000	614	19.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put		924.00000	838	19.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		537.00000	583	20.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		996.00000	907	20.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		551.00000	598	20.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		960.00000	872	20.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call		3,548.00000	3,683	24.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put		7.00000	7	24.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call		2,564.00000	2,697	20.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put		24.00000	22	20.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call		1,641.00000	1,763	18.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put		100.00000	88	18.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call		931.00000	1,016	18.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put		390.00000	340	18.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	10.50	Call		229.00000	244	24.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put		2,689.00000	2,569	24.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call		124.00000	130	28.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put		4,583.00000	4,454	28.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call		75.00000	79	31.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put		6,534.00000	6,403	31.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call		45.00000	48	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put		8,504.00000	8,372	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call		3,647.00000	3,782	24.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put		7.00000	6	24.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call		2,661.00000	2,795	20.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put		21.00000	19	20.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call		1,727.00000	1,851	18.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put		86.00000	75	18.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		986.00000	1,075	17.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		345.00000	299	17.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		238.00000	254	24.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,597.00000	2,478	24.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		127.00000	134	28.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,486.00000	4,358	28.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call		77.00000	81	31.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,436.00000	6,305	31.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		47.00000	50	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,406.00000	8,274	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,598.00000	3,732	24.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		7.00000	7	24.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		2,613.00000	2,746	20.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		22.00000	20	20.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		1,684.00000	1,807	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		93.00000	81	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call		958.00000	1,045	18.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put		367.00000	319	18.04	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call		234.00000	249	24.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put		2,643.00000	2,524	24.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call		125.00000	132	28.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put		4,535.00000	4,406	28.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call		76.00000	80	31.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put		6,485.00000	6,354	31.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call		46.00000	49	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put		8,455.00000	8,323	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call		3,796.00000	3,931	25.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put		6.00000	5	25.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call		2,807.00000	2,941	20.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put		17.00000	15	20.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call		1,859.00000	1,985	18.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	6.25	Put		68.00000	59	18.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		1,074.00000	1,169	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		283.00000	243	17.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		611.00000	665	19.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		820.00000	739	19.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		252.00000	270	24.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,462.00000	2,344	24.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		133.00000	140	28.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,342.00000	4,214	28.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		80.00000	84	31.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		6,289.00000	6,158	31.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		49.00000	53	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		8,259.00000	8,127	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		3,846.00000	3,981	25.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		5.00000	5	25.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		2,856.00000	2,990	21.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		16.00000	14	21.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		1,903.00000	2,030	18.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		63.00000	55	18.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		1,104.00000	1,202	17.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		264.00000	226	17.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		257.00000	275	24.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,417.00000	2,299	24.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		135.00000	142	28.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,294.00000	4,166	28.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		81.00000	85	31.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,240.00000	6,109	31.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		50.00000	54	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		8,210.00000	8,078	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		3,896.00000	4,031	26.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		5.00000	5	26.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		2,905.00000	3,039	21.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		14.00000	13	21.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		1,948.00000	2,076	18.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		58.00000	50	18.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,136.00000	1,235	17.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		245.00000	210	17.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		263.00000	281	24.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,372.00000	2,255	24.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		137.00000	144	28.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,246.00000	4,119	28.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		82.00000	86	31.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,191.00000	6,061	31.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		51.00000	55	33.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,161.00000	8,029	33.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	4.10	Call			3,945.00000	4,080	26.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put			5.00000	4	26.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call			2,954.00000	3,088	21.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put			13.00000	13	21.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call			1,994.00000	2,123	18.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put			53.00000	47	18.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call			1,168.00000	1,273	17.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put			228.00000	197	17.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call			268.00000	286	24.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put			2,327.00000	2,210	24.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call			139.00000	146	28.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put			4,198.00000	4,071	28.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call			83.00000	87	31.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put			6,142.00000	6,011	31.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call			52.00000	55	33.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put			8,112.00000	7,980	33.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call			3,995.00000	4,129	26.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put			4.00000	4	26.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call			3,003.00000	3,138	21.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put			12.00000	12	21.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call			2,039.00000	2,170	18.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put			49.00000	44	18.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call			1,201.00000	1,311	17.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put			211.00000	186	17.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call			273.00000	291	23.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put			2,283.00000	2,166	23.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call			141.00000	148	27.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put			4,151.00000	4,023	27.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call			84.00000	88	31.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put			6,094.00000	5,962	31.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call			53.00000	56	33.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put			8,063.00000	7,930	33.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call			4,045.00000	4,179	26.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			4.00000	3	26.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			3,053.00000	3,187	21.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			12.00000	12	21.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			2,086.00000	2,217	18.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			46.00000	42	18.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,239.00000	1,350	17.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			198.00000	174	17.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			278.00000	297	23.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,238.00000	2,121	23.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			143.00000	150	27.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			4,102.00000	3,975	27.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			85.00000	89	31.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	14.00	Put		6,044.00000	5,913	31.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		54.00000	56	33.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		8,013.00000	7,881	33.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		4,094.00000	4,228	26.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		3.00000	3	26.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call		3,102.00000	3,237	22.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put		11.00000	11	22.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call		2,134.00000	2,265	18.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put		43.00000	39	18.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call		1,277.00000	1,389	17.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put		186.00000	164	17.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call		284.00000	303	23.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put		2,193.00000	2,077	23.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call		145.00000	152	27.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put		4,054.00000	3,927	27.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call		86.00000	90	31.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put		5,995.00000	5,864	31.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call		54.00000	57	33.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put		7,964.00000	7,831	33.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.25450	12.00580		15.23	9,178,620.50	749	37,368.00
£ / R On 14/12/2009 Currency Future	12.00	Call		340.00000	483	15.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		334.00000	228	15.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		366.00000	515	15.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		310.00000	210	15.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		206.00000	281	15.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		600.00000	427	15.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		249.00000	340	15.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		493.00000	335	15.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		233.00000	319	15.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		528.00000	365	15.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		219.00000	300	15.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		563.00000	395	15.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		160.00000	219	16.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		754.00000	564	16.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		150.00000	205	16.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		794.00000	601	16.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		117.00000	159	17.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		961.00000	755	17.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		141.00000	193	16.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		835.00000	638	16.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		133.00000	181	16.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		877.00000	676	16.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		110.00000	150	17.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		1,005.00000	795	17.17	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	13.00	Call			98.00000	132	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			1,092.00000	877	17.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			104.00000	140	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			1,048.00000	836	17.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			92.00000	124	17.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			1,136.00000	920	17.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			82.00000	110	17.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,226.00000	1,005	17.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			69.00000	91	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			1,363.00000	1,137	18.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			52.00000	68	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,596.00000	1,363	19.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			49.00000	64	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,643.00000	1,410	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			46.00000	61	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,691.00000	1,456	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			49.00000	64	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,643.00000	1,410	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			44.00000	57	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,738.00000	1,503	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			42.00000	54	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,786.00000	1,550	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			36.00000	46	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,930.00000	1,691	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			38.00000	48	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,882.00000	1,644	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			61.00000	81	18.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,455.00000	1,227	18.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			77.00000	103	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,271.00000	1,049	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			58.00000	76	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,502.00000	1,272	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			46.00000	61	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,691.00000	1,456	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			40.00000	51	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			1,834.00000	1,597	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			38.00000	48	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,882.00000	1,644	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			42.00000	54	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,786.00000	1,550	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			55.00000	72	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,549.00000	1,317	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			61.00000	81	18.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,455.00000	1,227	18.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			65.00000	86	18.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.35	Put			1,409.00000	1,182	18.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			77.00000	103	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,271.00000	1,049	18.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			82.00000	110	17.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,226.00000	1,005	17.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			87.00000	117	17.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			1,181.00000	962	17.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			44.00000	57	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,738.00000	1,503	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			58.00000	76	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,502.00000	1,272	18.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			87.00000	117	17.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			1,181.00000	962	17.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			49.00000	64	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,643.00000	1,410	19.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			26.00000	30	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			2,320.00000	2,076	21.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			32.00000	41	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			2,026.00000	1,787	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			31.00000	39	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			2,075.00000	1,834	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			31.00000	39	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			2,075.00000	1,834	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			30.00000	37	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			2,124.00000	1,882	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			27.00000	32	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			2,271.00000	2,027	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			23.00000	27	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,467.00000	2,222	21.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			25.00000	29	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,369.00000	2,125	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			24.00000	28	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,418.00000	2,174	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			22.00000	26	22.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,516.00000	2,271	22.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			17.00000	20	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,911.00000	2,665	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			18.00000	20	23.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,862.00000	2,616	23.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			21.00000	24	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,615.00000	2,370	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			19.00000	22	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,714.00000	2,468	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			18.00000	21	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,813.00000	2,566	23.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.00	Call			16.00000	18	24.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			3,011.00000	2,764	24.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			15.00000	17	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			3,110.00000	2,863	24.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			15.00000	16	24.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			3,209.00000	2,962	24.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			12.00000	13	26.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,606.00000	3,359	26.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			30.00000	37	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			2,124.00000	1,882	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			28.00000	33	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			2,222.00000	1,979	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			36.00000	46	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,930.00000	1,691	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			21.00000	24	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,615.00000	2,370	22.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			29.00000	35	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			2,173.00000	1,931	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			21.00000	25	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,566.00000	2,321	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			20.00000	23	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,664.00000	2,419	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			19.00000	22	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,763.00000	2,517	23.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			15.00000	17	24.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			3,159.00000	2,912	24.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			38.00000	48	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,882.00000	1,644	20.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			34.00000	43	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,978.00000	1,739	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			29.00000	35	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			2,173.00000	1,931	20.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			21.00000	25	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,566.00000	2,321	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			17.00000	19	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,961.00000	2,715	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			20.00000	23	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,664.00000	2,419	22.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			16.00000	18	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			3,060.00000	2,813	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			24.00000	28	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,418.00000	2,174	21.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			17.00000	20	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,911.00000	2,665	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			25.00000	29	21.59	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	14.35	Put		2,369.00000	2,125	21.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		3,706.00000	3,956	32.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		0.00000	2	32.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		2,219.00000	2,466	24.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		13.00000	11	24.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		803.00000	1,015	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		97.00000	60	16.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		125.00000	170	16.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		919.00000	715	16.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		11.00000	12	27.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		3,805.00000	3,558	27.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		4.00000	5	31.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		5,299.00000	5,050	31.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		2.00000	2	34.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		6,796.00000	6,548	34.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		1.00000	1	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		8,295.00000	8,047	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		4,156.00000	4,405	32.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		0.00000	1	32.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		2,663.00000	2,910	26.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		7.00000	6	26.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		1,198.00000	1,440	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		42.00000	36	19.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		14.00000	15	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		3,358.00000	3,111	25.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		6.00000	6	30.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		4,850.00000	4,602	30.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		3.00000	3	33.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		6,347.00000	6,098	33.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		1.00000	1	36.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		7,846.00000	7,597	36.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		4,406.00000	4,655	32.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	32.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		2,911.00000	3,159	28.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		5.00000	4	28.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		1,438.00000	1,683	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		32.00000	29	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		300.00000	422	15.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		394.00000	267	15.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		7.00000	8	29.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		4,601.00000	4,353	29.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		3.00000	3	32.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		6,097.00000	5,848	32.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		2.00000	1	36.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		7,596.00000	7,347	36.01	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	12.90	Call			110.00000	150	17.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			1,005.00000	795	17.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			73.00000	97	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			1,317.00000	1,093	18.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			32.00000	41	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			2,026.00000	1,787	20.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			65.00000	86	18.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,409.00000	1,182	18.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			30.00000	37	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			2,124.00000	1,882	20.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			34.00000	43	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,978.00000	1,739	20.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			55.00000	72	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,549.00000	1,317	18.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			1,925.00000	2,172	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			19.00000	17	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			969.00000	1,201	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			63.00000	46	17.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			5.00000	5	30.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			5,099.00000	4,851	30.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			2.00000	2	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			7,096.00000	6,847	34.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			0.00000	1	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			9,095.00000	8,846	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			2,812.00000	3,059	27.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			6.00000	5	27.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			1,827.00000	2,074	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			21.00000	20	23.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			884.00000	1,106	16.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			79.00000	51	16.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			265.00000	366	15.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			459.00000	311	15.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			5.00000	5	30.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			5,199.00000	4,951	30.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			2.00000	2	35.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			7,196.00000	6,947	35.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			0.00000	0	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			9,195.00000	8,946	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			1,681.00000	1,927	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			25.00000	23	22.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			764.00000	972	16.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			108.00000	67	16.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			4.00000	5	31.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			5,349.00000	5,100	31.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			2.00000	2	35.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.35	Put		7,346.00000	7,097	35.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		0.00000	0	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		9,345.00000	9,096	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		2,712.00000	2,960	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		7.00000	5	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		1,729.00000	1,976	22.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		24.00000	22	22.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		14.00000	15	25.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		3,308.00000	3,061	25.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		2.00000	2	35.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		7,296.00000	7,047	35.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		0.00000	0	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		9,295.00000	9,046	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		2,515.00000	2,762	26.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		9.00000	7	26.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		1,535.00000	1,781	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		29.00000	26	21.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		650.00000	846	16.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		144.00000	92	16.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		181.00000	248	15.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		676.00000	494	15.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		13.00000	14	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		3,507.00000	3,259	25.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		4.00000	4	31.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		5,498.00000	5,250	31.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		2.00000	2	35.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		7,496.00000	7,247	35.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		0.00000	0	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		9,495.00000	9,246	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		2,367.00000	2,614	25.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		11.00000	9	25.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		1,389.00000	1,634	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		34.00000	30	20.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		546.00000	728	15.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		190.00000	123	15.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		12.00000	13	26.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		3,656.00000	3,408	26.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		4.00000	4	31.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		5,648.00000	5,399	31.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		2.00000	1	36.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		7,646.00000	7,397	36.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		0.00000	0	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		9,644.00000	9,396	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		2,317.00000	2,564	25.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		12.00000	10	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 14/12/2009 Currency Future	10.70	Call			1,341.00000	1,586	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			36.00000	31	20.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			513.00000	690	15.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			207.00000	135	15.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			12.00000	13	26.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,706.00000	3,458	26.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			4.00000	4	31.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,698.00000	5,449	31.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			2.00000	1	36.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,696.00000	7,447	36.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,694.00000	9,446	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,268.00000	2,515	25.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			12.00000	10	25.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,293.00000	1,537	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			38.00000	33	19.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			481.00000	653	15.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			226.00000	148	15.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			12.00000	12	26.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,756.00000	3,508	26.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			3.00000	4	31.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,748.00000	5,499	31.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	36.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,746.00000	7,497	36.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,744.00000	9,496	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,170.00000	2,417	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			14.00000	12	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			421.00000	582	15.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			266.00000	177	15.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			11.00000	12	27.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,855.00000	3,607	27.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			3.00000	3	32.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,847.00000	5,599	32.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,844.00000	9,596	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,245.00000	1,489	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			40.00000	34	19.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			451.00000	617	15.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			245.00000	162	15.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			3.00000	3	32.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,798.00000	5,549	32.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			1.00000	1	36.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,796.00000	7,547	36.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	37.45	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	21.80	Put		9,794.00000	9,546	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		2,465.00000	2,712	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		9.00000	8	25.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		1,486.00000	1,732	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		30.00000	27	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		614.00000	806	16.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		159.00000	101	16.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		170.00000	233	16.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		715.00000	528	16.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		12.00000	14	26.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		3,557.00000	3,309	26.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		4.00000	4	31.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		5,548.00000	5,300	31.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		2.00000	2	35.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		7,546.00000	7,297	35.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		0.00000	0	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		9,545.00000	9,296	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		2,564.00000	2,811	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		8.00000	7	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		1,583.00000	1,829	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		27.00000	25	21.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		687.00000	887	16.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		131.00000	83	16.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		193.00000	264	15.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		637.00000	460	15.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		13.00000	14	25.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		3,457.00000	3,210	25.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		4.00000	4	31.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		5,448.00000	5,200	31.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		2.00000	2	35.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		7,446.00000	7,197	35.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		0.00000	0	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		9,445.00000	9,196	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		2,961.00000	3,209	28.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		5.00000	4	28.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		1,974.00000	2,220	23.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		19.00000	16	23.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		1,012.00000	1,248	17.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		56.00000	44	17.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		320.00000	452	15.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		364.00000	247	15.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		16.00000	18	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		3,060.00000	2,813	24.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		5.00000	6	30.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		5,049.00000	4,801	30.51	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.05	Call			2.00000	2	34.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			7,046.00000	6,797	34.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			0.00000	1	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			9,045.00000	8,796	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,010.00000	3,258	28.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			4.00000	4	28.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,023.00000	2,269	24.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			18.00000	15	24.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,056.00000	1,296	18.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			50.00000	42	18.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			5.00000	6	30.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			5,000.00000	4,751	30.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			2.00000	2	34.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			6,996.00000	6,747	34.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			1.00000	1	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			8,995.00000	8,746	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			2,861.00000	3,109	27.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			5.00000	5	27.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			1,876.00000	2,123	23.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			20.00000	18	23.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			926.00000	1,153	17.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			70.00000	49	17.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			282.00000	393	15.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			426.00000	289	15.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			15.00000	17	24.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			3,159.00000	2,912	24.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			5.00000	5	30.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			5,149.00000	4,901	30.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			2.00000	2	35.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			7,146.00000	6,897	35.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			0.00000	0	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			9,145.00000	8,896	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			2,762.00000	3,010	27.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			6.00000	5	27.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			1,778.00000	2,026	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			22.00000	21	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			843.00000	1,059	16.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			88.00000	54	16.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			14.00000	16	25.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			3,259.00000	3,011	25.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			5.00000	5	30.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			5,249.00000	5,000	30.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			2.00000	2	35.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			7,246.00000	6,997	35.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			0.00000	0	37.45	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	21.25	Put		9,245.00000	8,996	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		2,613.00000	2,861	26.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		8.00000	6	26.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		1,632.00000	1,878	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		26.00000	24	22.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		725.00000	929	16.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		119.00000	75	16.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		13.00000	15	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		3,408.00000	3,160	25.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		4.00000	4	31.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		5,398.00000	5,150	31.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		2.00000	2	35.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		7,396.00000	7,147	35.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		0.00000	0	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		9,395.00000	9,146	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		2,416.00000	2,663	25.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		10.00000	8	25.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		580.00000	766	15.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		174.00000	112	15.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		4.00000	4	31.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		5,598.00000	5,349	31.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		0.00000	0	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		9,594.00000	9,346	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		2,121.00000	2,367	24.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		15.00000	13	24.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		1,150.00000	1,392	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		44.00000	38	18.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		393.00000	548	15.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		287.00000	193	15.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		11.00000	12	27.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		3,905.00000	3,657	27.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		3.00000	3	32.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		5,897.00000	5,649	32.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		1.00000	1	36.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		7,896.00000	7,647	36.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		0.00000	0	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		9,894.00000	9,646	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call		3,059.00000	3,308	28.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put		3.00000	4	28.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call		2,072.00000	2,318	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put		16.00000	14	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call		1,103.00000	1,344	18.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put		47.00000	40	18.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call		5.00000	6	30.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put		4,950.00000	4,702	30.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.95	Call			2.00000	2	34.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,946.00000	6,697	34.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			1.00000	1	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,945.00000	8,696	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,158.00000	3,408	29.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			2.00000	3	29.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			2.00000	2	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,846.00000	6,598	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			1.00000	1	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,845.00000	8,596	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,108.00000	3,358	29.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			2.00000	4	29.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			6.00000	6	30.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,900.00000	4,652	30.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			2.00000	2	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,896.00000	6,647	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			1.00000	1	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,895.00000	8,646	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,306.00000	3,557	30.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			1.00000	3	30.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			6.00000	7	29.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,701.00000	4,453	29.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			2.00000	2	34.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,696.00000	6,448	34.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			1.00000	1	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,695.00000	8,446	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,356.00000	3,607	30.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			0.00000	3	30.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			7.00000	7	29.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put			4,651.00000	4,403	29.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call			2.00000	2	33.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put			6,646.00000	6,398	33.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call			1.00000	1	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put			8,645.00000	8,396	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call			3,406.00000	3,657	30.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put			0.00000	3	30.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call			2.00000	2	33.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put			6,597.00000	6,348	33.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call			1.00000	1	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put			8,595.00000	8,346	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call			3,456.00000	3,707	31.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put			0.00000	3	31.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call			7.00000	8	29.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put			4,551.00000	4,304	29.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call			2.00000	2	33.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.55	Put		6,547.00000	6,298	33.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		1.00000	1	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		8,545.00000	8,296	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		3,656.00000	3,907	32.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		0.00000	2	32.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		8.00000	9	29.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		4,352.00000	4,105	29.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		1.00000	1	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		8,345.00000	8,097	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		8.00000	10	28.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		4,303.00000	4,055	28.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		3.00000	3	33.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		6,297.00000	6,048	33.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call		3,606.00000	3,857	32.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put		0.00000	2	32.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call		8.00000	9	29.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put		4,402.00000	4,154	29.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call		3.00000	3	33.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put		6,397.00000	6,148	33.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call		1.00000	1	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put		8,395.00000	8,147	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call		3,756.00000	4,006	32.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put		0.00000	2	32.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call		9.00000	10	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put		4,253.00000	4,006	28.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call		3.00000	3	33.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put		6,247.00000	5,998	33.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call		1.00000	1	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put		8,245.00000	7,997	37.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call		4,006.00000	4,255	32.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put		0.00000	1	32.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call		10.00000	11	27.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put		4,005.00000	3,757	27.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call		3.00000	3	32.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put		5,997.00000	5,749	32.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call		1.00000	1	36.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put		7,996.00000	7,747	36.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call		4,106.00000	4,355	32.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put		0.00000	1	32.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.46650	12.21300		16.19	0.00	0	829.00
£ / R On 15/03/2010 Currency Future	12.20	Call		545.00000	672	15.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		532.00000	405	15.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		567.00000	698	15.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		504.00000	382	15.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		410.00000	494	16.57	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	12.60	Put		797.00000	628	16.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		440.00000	531	16.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		727.00000	565	16.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		424.00000	512	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		761.00000	596	16.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		357.00000	428	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		944.00000	762	17.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		345.00000	413	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		982.00000	797	17.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		302.00000	360	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		1,139.00000	943	17.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		334.00000	399	17.32	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		1,021.00000	833	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		323.00000	385	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		1,060.00000	869	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		292.00000	347	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		1,179.00000	981	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		274.00000	324	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		1,261.00000	1,058	18.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		283.00000	336	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		1,220.00000	1,019	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		265.00000	314	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		1,302.00000	1,097	18.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		249.00000	293	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		1,386.00000	1,177	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		220.00000	257	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		1,557.00000	1,341	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		196.00000	227	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,733.00000	1,510	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		190.00000	220	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,777.00000	1,553	19.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		185.00000	213	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,822.00000	1,597	19.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		180.00000	207	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,867.00000	1,640	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		170.00000	195	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		1,957.00000	1,728	20.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		157.00000	178	20.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		2,094.00000	1,862	20.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		161.00000	183	20.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		2,048.00000	1,817	20.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		1,273.00000	1,508	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		110.00000	92	16.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		3,083.00000	3,334	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		20.00000	18	23.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.65	Call			208.00000	241	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,645.00000	1,425	19.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			241.00000	284	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			1,428.00000	1,217	18.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			104.00000	124	21.44	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			2,591.00000	2,357	21.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			227.00000	266	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,514.00000	1,299	18.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			166.00000	189	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			2,003.00000	1,772	20.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			175.00000	200	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,912.00000	1,684	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			214.00000	249	19.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,601.00000	1,383	19.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			234.00000	275	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,471.00000	1,258	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			257.00000	303	18.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			1,344.00000	1,137	18.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			202.00000	234	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,689.00000	1,467	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			2,740.00000	2,992	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			27.00000	25	22.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			1,776.00000	2,020	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			63.00000	53	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			928.00000	1,116	15.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			215.00000	150	15.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			121.00000	145	21.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			2,408.00000	2,178	21.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			55.00000	66	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			3,342.00000	3,100	22.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			29.00000	31	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			4,316.00000	4,065	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			21.00000	22	25.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			5,308.00000	5,056	25.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			2,642.00000	2,894	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			29.00000	27	22.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			1,683.00000	1,925	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			70.00000	59	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			863.00000	1,043	15.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			250.00000	177	15.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			112.00000	134	21.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			2,499.00000	2,267	21.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			51.00000	61	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			3,438.00000	3,195	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			27.00000	30	23.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	16.60	Put		4,414.00000	4,164	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		20.00000	22	25.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		5,407.00000	5,155	25.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		2,545.00000	2,796	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		32.00000	29	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		1,590.00000	1,831	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		77.00000	65	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		802.00000	974	15.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		289.00000	207	15.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		382.00000	460	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		869.00000	693	16.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		47.00000	57	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		3,534.00000	3,290	22.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		26.00000	29	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		4,513.00000	4,263	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		19.00000	21	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		5,506.00000	5,255	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		2,447.00000	2,698	21.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		34.00000	31	21.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		1,498.00000	1,738	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		85.00000	72	17.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		744.00000	907	15.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		331.00000	240	15.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		96.00000	115	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		2,683.00000	2,448	21.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		44.00000	53	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		3,631.00000	3,386	22.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		26.00000	28	23.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		4,613.00000	4,362	23.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		19.00000	20	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		5,606.00000	5,354	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		2,302.00000	2,551	20.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		39.00000	35	20.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		1,362.00000	1,600	16.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		99.00000	83	16.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		663.00000	813	15.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		400.00000	296	15.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		85.00000	102	21.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		2,822.00000	2,585	21.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call		39.00000	47	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put		3,776.00000	3,530	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call		24.00000	27	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put		4,761.00000	4,510	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call		18.00000	20	26.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put		5,755.00000	5,503	26.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.85	Call			2,399.00000	2,649	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			36.00000	32	21.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			1,453.00000	1,692	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			90.00000	75	17.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			716.00000	875	15.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			353.00000	258	15.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			92.00000	110	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,729.00000	2,494	21.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			42.00000	51	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,679.00000	3,434	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			25.00000	28	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,662.00000	4,411	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			19.00000	20	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,656.00000	5,404	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			2,691.00000	2,943	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			28.00000	26	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			1,730.00000	1,972	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			67.00000	56	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			895.00000	1,080	15.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			232.00000	163	15.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			116.00000	139	21.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			2,453.00000	2,223	21.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			53.00000	64	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			3,390.00000	3,147	22.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			28.00000	31	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			4,365.00000	4,114	23.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			20.00000	22	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			5,357.00000	5,105	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			2,496.00000	2,747	21.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			33.00000	30	21.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			1,544.00000	1,785	17.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			81.00000	68	17.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			773.00000	940	15.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			310.00000	223	15.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			369.00000	444	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			906.00000	727	16.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			100.00000	119	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,637.00000	2,403	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			46.00000	55	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,583.00000	3,338	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			26.00000	29	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,563.00000	4,312	23.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			19.00000	21	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			5,556.00000	5,304	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			2,593.00000	2,845	22.02	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.65	Put			30.00000	28	22.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			1,637.00000	1,878	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			74.00000	62	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			832.00000	1,008	15.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			269.00000	192	15.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			396.00000	477	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			833.00000	660	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			108.00000	129	21.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,545.00000	2,312	21.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			49.00000	59	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,486.00000	3,243	22.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			27.00000	30	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			4,464.00000	4,213	23.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			20.00000	21	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			5,457.00000	5,205	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			2,350.00000	2,600	20.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			37.00000	34	20.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			1,407.00000	1,646	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			94.00000	79	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			689.00000	843	15.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			376.00000	277	15.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			88.00000	106	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,775.00000	2,540	21.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			41.00000	49	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,728.00000	3,482	22.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			25.00000	27	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,712.00000	4,461	23.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			18.00000	20	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,705.00000	5,453	26.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			202.00000	234	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,689.00000	1,467	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			2,936.00000	3,187	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			23.00000	21	23.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			1,965.00000	2,212	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			52.00000	45	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,067.00000	1,285	15.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			154.00000	118	15.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			507.00000	621	16.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			594.00000	455	16.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			142.00000	164	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			2,229.00000	1,997	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			65.00000	78	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			3,152.00000	2,911	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			31.00000	36	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			4,118.00000	3,869	22.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.30	Call		22.00000	24	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		5,109.00000	4,857	24.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		12.00000	13	28.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		7,099.00000	6,846	28.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		4.00000	5	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		9,091.00000	8,839	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		2,789.00000	3,041	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		26.00000	24	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		1,823.00000	2,067	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		60.00000	51	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		961.00000	1,154	15.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		198.00000	137	15.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		456.00000	551	16.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		693.00000	534	16.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		57.00000	69	22.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		3,294.00000	3,053	22.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		21.00000	23	25.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		5,258.00000	5,006	25.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		11.00000	12	29.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		7,248.00000	6,996	29.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		4.00000	5	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		9,241.00000	8,988	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		11.00000	12	29.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		7,348.00000	7,095	29.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		3.00000	4	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		9,340.00000	9,088	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		11.00000	12	29.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		7,398.00000	7,145	29.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		3.00000	4	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		9,390.00000	9,138	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		10.00000	11	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		7,547.00000	7,295	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		3.00000	4	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		9,540.00000	9,287	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		10.00000	11	29.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		7,647.00000	7,394	29.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		3.00000	3	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		9,640.00000	9,387	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call		10.00000	11	29.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put		7,697.00000	7,444	29.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		3.00000	3	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		9,690.00000	9,437	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		10.00000	10	29.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		7,747.00000	7,494	29.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		3.00000	3	30.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.95	Put		9,740.00000	9,487	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		2,205.00000	2,454	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		42.00000	38	20.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		614.00000	754	15.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		451.00000	337	15.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call		36.00000	43	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		3,873.00000	3,627	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call		18.00000	19	26.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put		5,855.00000	5,603	26.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		9.00000	10	30.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		7,846.00000	7,594	30.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call		2.00000	3	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put		9,839.00000	9,586	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call		10.00000	11	29.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put		7,597.00000	7,344	29.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		3.00000	4	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		9,590.00000	9,337	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		10.00000	11	29.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		7,447.00000	7,195	29.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		3.00000	4	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		9,440.00000	9,187	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		2,838.00000	3,090	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		25.00000	23	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		1,870.00000	2,115	18.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		57.00000	49	18.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		996.00000	1,197	15.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		183.00000	131	15.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		472.00000	573	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		659.00000	507	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		60.00000	72	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		3,247.00000	3,005	22.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		21.00000	23	25.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		5,208.00000	4,956	25.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		11.00000	12	29.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		7,198.00000	6,946	29.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		4.00000	5	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		9,191.00000	8,938	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		2,985.00000	3,236	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		22.00000	20	23.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		2,012.00000	2,260	19.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		49.00000	44	19.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		1,104.00000	1,329	15.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		141.00000	112	15.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		526.00000	646	15.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		563.00000	430	15.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.25	Call		67.00000	81	21.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		3,104.00000	2,864	21.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call		22.00000	24	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		5,059.00000	4,808	24.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		12.00000	13	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		7,049.00000	6,797	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		4.00000	5	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		9,041.00000	8,789	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		3,035.00000	3,285	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		22.00000	19	23.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		2,060.00000	2,308	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		47.00000	42	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		1,141.00000	1,373	15.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		128.00000	107	15.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		70.00000	84	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		3,057.00000	2,817	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		22.00000	24	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		5,009.00000	4,758	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		12.00000	13	28.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		6,999.00000	6,747	28.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		4.00000	5	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		8,991.00000	8,739	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		2,887.00000	3,138	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		24.00000	22	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		1,918.00000	2,163	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		55.00000	47	18.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,031.00000	1,241	15.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		168.00000	124	15.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		489.00000	597	16.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		626.00000	480	16.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		62.00000	75	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		3,199.00000	2,958	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		21.00000	23	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		5,158.00000	4,907	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		11.00000	13	28.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		7,148.00000	6,896	28.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		4.00000	5	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		9,141.00000	8,888	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		11.00000	12	29.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		7,298.00000	7,046	29.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		4.00000	4	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		9,291.00000	9,038	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		2,156.00000	2,405	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		43.00000	39	20.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		1,229.00000	1,463	16.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.10	Put			116.00000	97	16.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			590.00000	726	15.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			477.00000	359	15.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call			35.00000	42	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put			3,922.00000	3,675	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call			18.00000	19	26.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put			5,905.00000	5,652	26.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			9.00000	10	30.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			7,896.00000	7,643	30.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			2.00000	3	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			9,889.00000	9,636	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			2,108.00000	2,357	19.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			45.00000	40	19.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			1,185.00000	1,418	16.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			122.00000	102	16.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			33.00000	40	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			3,970.00000	3,724	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			17.00000	19	26.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			5,954.00000	5,702	26.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			9.00000	10	30.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			7,946.00000	7,693	30.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			2.00000	3	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			9,939.00000	9,686	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			2,253.00000	2,503	20.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			40.00000	36	20.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			1,318.00000	1,554	16.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			105.00000	87	16.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call			638.00000	783	15.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put			425.00000	316	15.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			312.00000	372	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			1,099.00000	906	17.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			38.00000	45	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			3,825.00000	3,579	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			18.00000	19	26.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			5,805.00000	5,553	26.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			9.00000	10	29.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			7,796.00000	7,544	29.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			3.00000	3	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			9,790.00000	9,537	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			3,181.00000	3,433	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			18.00000	16	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			79.00000	94	21.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			2,916.00000	2,678	21.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			23.00000	26	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			4,860.00000	4,609	24.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.05	Call			13.00000	14	28.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			6,850.00000	6,598	28.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call			5.00000	6	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,842.00000	8,589	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			73.00000	87	21.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			3,010.00000	2,771	21.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			23.00000	25	24.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,960.00000	4,708	24.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			12.00000	14	28.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,949.00000	6,697	28.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			5.00000	6	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,942.00000	8,689	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,132.00000	3,383	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			19.00000	17	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			76.00000	91	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,963.00000	2,724	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			23.00000	25	24.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,910.00000	4,659	24.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			12.00000	14	28.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,899.00000	6,647	28.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			5.00000	6	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,892.00000	8,639	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			3,280.00000	3,531	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			17.00000	15	24.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			13.00000	15	28.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,750.00000	6,498	28.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			5.00000	6	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,742.00000	8,490	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,378.00000	3,630	24.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			15.00000	13	24.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			13.00000	15	28.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,650.00000	6,399	28.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			6.00000	7	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,643.00000	8,390	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,329.00000	3,580	24.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			16.00000	14	24.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			13.00000	15	28.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,700.00000	6,448	28.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			5.00000	7	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,692.00000	8,440	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,427.00000	3,679	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			14.00000	12	24.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			14.00000	15	28.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			6,601.00000	6,349	28.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			6.00000	7	30.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	20.80	Put		8,593.00000	8,341	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call		3,674.00000	3,926	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put		11.00000	10	25.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call		15.00000	17	27.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put		6,352.00000	6,100	27.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call		7.00000	8	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put		8,344.00000	8,092	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call		3,723.00000	3,976	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put		10.00000	9	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call		15.00000	17	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put		6,302.00000	6,051	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call		7.00000	9	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put		8,294.00000	8,042	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call		3,625.00000	3,877	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put		12.00000	10	25.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call		15.00000	17	27.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put		6,402.00000	6,150	27.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call		7.00000	8	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put		8,394.00000	8,142	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call		3,773.00000	4,025	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put		10.00000	9	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call		126.00000	151	21.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put		2,363.00000	2,134	21.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call		29.00000	32	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put		4,266.00000	4,016	22.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call		16.00000	18	27.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put		6,253.00000	6,001	27.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		7.00000	9	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		8,244.00000	7,993	30.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call		4,020.00000	4,272	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put		7.00000	5	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call		153.00000	173	20.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put		2,140.00000	1,907	20.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call		32.00000	39	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put		4,019.00000	3,772	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call		17.00000	19	26.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put		6,004.00000	5,752	26.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call		9.00000	10	30.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put		7,996.00000	7,743	30.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call		4,070.00000	4,321	26.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put		7.00000	5	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.67780	12.41810		16.60	25,355.60	2	500.00
£ / R On 14/06/2010 Currency Future	12.40	Call		707.00000	830	16.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		689.00000	552	16.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		728.00000	854	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 14/06/2010 Currency Future	12.35	Put			660.00000	526	16.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			571.00000	661	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			953.00000	783	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			602.00000	698	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			884.00000	720	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			602.00000	698	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			884.00000	720	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			586.00000	679	16.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			918.00000	752	16.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			514.00000	594	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			1,096.00000	917	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			501.00000	579	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			1,133.00000	951	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			453.00000	522	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			1,285.00000	1,094	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			688.00000	806	16.33	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put			720.00000	578	16.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			489.00000	564	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			1,171.00000	986	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call			421.00000	483	18.18	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,403.00000	1,205	18.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			269.00000	302	20.29	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			2,251.00000	2,024	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			56.00000	66	23.78	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put			5,138.00000	4,889	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			477.00000	549	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			1,208.00000	1,022	17.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			442.00000	508	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			1,324.00000	1,131	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			431.00000	496	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,363.00000	1,168	18.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			411.00000	471	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,443.00000	1,243	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			392.00000	448	18.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,524.00000	1,320	18.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			357.00000	406	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,689.00000	1,479	18.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			319.00000	361	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,901.00000	1,683	19.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			312.00000	353	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,944.00000	1,725	19.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			299.00000	337	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			2,031.00000	1,809	19.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			293.00000	330	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			2,075.00000	1,852	19.87	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.35	Call			275.00000	309	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			2,207.00000	1,981	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			281.00000	315	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			2,163.00000	1,938	20.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			341.00000	388	19.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,773.00000	1,560	19.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			383.00000	437	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,565.00000	1,359	18.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			365.00000	416	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,647.00000	1,439	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			374.00000	427	18.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,606.00000	1,399	18.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			333.00000	378	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,815.00000	1,601	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			305.00000	345	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,987.00000	1,767	19.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			287.00000	322	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			2,118.00000	1,895	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			326.00000	370	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,858.00000	1,642	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			349.00000	397	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,731.00000	1,519	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			326.00000	370	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,858.00000	1,642	19.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			333.00000	378	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,815.00000	1,601	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			365.00000	416	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,647.00000	1,439	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			401.00000	460	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,483.00000	1,282	18.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			245.00000	277	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			2,426.00000	2,200	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			556.00000	644	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			988.00000	816	17.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			174.00000	195	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			3,105.00000	2,868	21.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			115.00000	128	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			4,047.00000	3,800	23.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			62.00000	73	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,994.00000	4,745	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			32.00000	38	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,964.00000	5,710	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			749.00000	879	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			631.00000	501	16.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			177.00000	200	21.77	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	15.30	Put		3,059.00000	2,822	21.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		118.00000	130	23.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		3,999.00000	3,752	23.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		64.00000	75	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		4,946.00000	4,698	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		33.00000	39	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,915.00000	5,662	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		3,842.00000	4,099	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		24.00000	21	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		2,375.00000	2,631	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		57.00000	54	18.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		1,118.00000	1,302	15.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		299.00000	225	15.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		127.00000	141	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,809.00000	3,563	22.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		53.00000	62	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		5,235.00000	4,984	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		26.00000	28	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		6,708.00000	6,450	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		17.00000	20	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		8,199.00000	7,942	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		4,282.00000	4,538	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		14.00000	10	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		2,813.00000	3,071	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		45.00000	43	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		1,441.00000	1,663	15.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		173.00000	135	15.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		618.00000	717	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		850.00000	689	16.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		153.00000	171	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		3,385.00000	3,143	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		71.00000	83	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		4,803.00000	4,555	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		29.00000	31	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		6,261.00000	6,003	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		20.00000	22	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		7,752.00000	7,494	26.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		4,527.00000	4,784	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		9.00000	6	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		3,058.00000	3,315	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		40.00000	37	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		1,646.00000	1,877	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		128.00000	99	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		170.00000	191	21.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		3,152.00000	2,913	21.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.90	Call			83.00000	97	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			4,565.00000	4,319	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			31.00000	37	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			6,013.00000	5,759	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			21.00000	23	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			7,503.00000	7,245	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			2,960.00000	3,217	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			42.00000	39	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			1,994.00000	2,244	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			76.00000	66	16.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			1,181.00000	1,379	15.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			263.00000	202	15.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			670.00000	783	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			752.00000	605	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			257.00000	289	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			2,339.00000	2,111	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			163.00000	183	22.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			3,245.00000	3,005	22.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			106.00000	120	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			4,188.00000	3,943	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			2,085.00000	2,340	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			66.00000	62	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			1,247.00000	1,458	15.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			229.00000	180	15.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			113.00000	125	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			4,095.00000	3,847	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			60.00000	71	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			5,042.00000	4,793	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			3,107.00000	3,363	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			39.00000	36	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			2,133.00000	2,389	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			65.00000	61	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			1,285.00000	1,498	15.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			217.00000	170	15.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			55.00000	64	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			5,187.00000	4,936	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			228.00000	259	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			2,560.00000	2,331	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			146.00000	164	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			3,478.00000	3,236	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			91.00000	107	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			4,423.00000	4,179	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			48.00000	56	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			5,380.00000	5,129	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			203.00000	230	21.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.00	Put		2,785.00000	2,552	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		132.00000	147	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		3,714.00000	3,469	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		78.00000	91	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		4,660.00000	4,413	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		41.00000	48	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		5,623.00000	5,370	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		2,716.00000	2,973	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		47.00000	45	19.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		1,774.00000	2,009	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		106.00000	82	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		1,027.00000	1,198	15.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		359.00000	270	15.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		181.00000	205	21.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		3,013.00000	2,777	21.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		120.00000	133	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		3,952.00000	3,705	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		66.00000	78	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		4,898.00000	4,650	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		35.00000	41	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		5,866.00000	5,613	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		2,569.00000	2,826	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		51.00000	48	19.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		944.00000	1,103	15.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		426.00000	325	15.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		542.00000	627	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		1,024.00000	849	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		2,521.00000	2,777	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		52.00000	50	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		1,605.00000	1,833	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		137.00000	106	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		917.00000	1,073	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		449.00000	345	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		528.00000	610	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		1,060.00000	883	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		166.00000	187	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		3,198.00000	2,959	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		110.00000	123	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		4,142.00000	3,895	23.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		58.00000	69	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		5,090.00000	4,841	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		31.00000	36	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		6,063.00000	5,808	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		2,423.00000	2,680	18.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		55.00000	52	18.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.05	Call			1,522.00000	1,747	15.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			154.00000	119	15.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			866.00000	1,014	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			498.00000	386	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			159.00000	179	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			3,291.00000	3,051	22.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			103.00000	118	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			4,235.00000	3,990	23.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			30.00000	33	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			6,162.00000	5,906	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			2,326.00000	2,583	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			58.00000	55	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			817.00000	958	15.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			549.00000	430	15.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			97.00000	114	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			4,329.00000	4,086	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			51.00000	60	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			5,283.00000	5,032	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			2,618.00000	2,875	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			50.00000	47	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			1,689.00000	1,921	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			121.00000	93	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			971.00000	1,134	15.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			403.00000	306	15.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			2,764.00000	3,022	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			46.00000	44	20.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			1,818.00000	2,054	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			100.00000	76	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,057.00000	1,231	15.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			339.00000	253	15.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			185.00000	209	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,967.00000	2,731	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			122.00000	136	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,904.00000	3,658	23.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			68.00000	80	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,850.00000	4,603	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			36.00000	42	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,818.00000	5,564	23.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			1,818.00000	2,054	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			100.00000	76	15.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,057.00000	1,231	15.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			339.00000	253	15.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			185.00000	209	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,967.00000	2,731	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			2,472.00000	2,729	18.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.00	Put		54.00000	51	18.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		1,563.00000	1,790	15.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		145.00000	112	15.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		891.00000	1,043	15.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		473.00000	365	15.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		30.00000	34	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		6,112.00000	5,857	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		1,482.00000	1,705	15.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		163.00000	127	15.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		841.00000	986	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		523.00000	408	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		156.00000	175	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		3,338.00000	3,097	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		100.00000	116	23.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		4,282.00000	4,038	23.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		29.00000	32	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		6,211.00000	5,954	23.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		2,911.00000	3,168	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		43.00000	40	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		1,950.00000	2,195	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		82.00000	68	16.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		1,149.00000	1,341	15.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		281.00000	213	15.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		652.00000	760	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		784.00000	633	16.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		198.00000	224	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		2,830.00000	2,597	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		130.00000	144	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		3,761.00000	3,516	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		75.00000	88	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		4,707.00000	4,461	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		39.00000	46	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		5,671.00000	5,419	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		23.00000	25	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		7,155.00000	6,897	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		10.00000	12	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		9,142.00000	8,884	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		1,861.00000	2,099	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		93.00000	71	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		1,087.00000	1,265	15.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		319.00000	237	15.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		22.00000	24	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		7,254.00000	6,996	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		9.00000	11	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		9,241.00000	8,983	26.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.75	Call			22.00000	24	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			7,354.00000	7,096	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			9.00000	10	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			9,341.00000	9,083	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			2,667.00000	2,924	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			49.00000	46	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			1,731.00000	1,965	15.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			113.00000	87	15.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			999.00000	1,166	15.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			381.00000	288	15.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			143.00000	160	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			3,525.00000	3,282	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			46.00000	55	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			5,428.00000	5,177	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			22.00000	23	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			7,404.00000	7,145	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			8.00000	10	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			9,390.00000	9,132	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,605.00000	1,833	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			137.00000	106	15.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			917.00000	1,073	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			449.00000	345	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			528.00000	610	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			1,060.00000	883	17.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			135.00000	150	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,667.00000	3,423	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			42.00000	50	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			5,574.00000	5,322	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			21.00000	23	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			7,553.00000	7,295	25.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			8.00000	9	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			9,540.00000	9,281	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			135.00000	150	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,667.00000	3,423	22.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			21.00000	22	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			7,603.00000	7,344	25.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			7.00000	9	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			9,589.00000	9,331	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			125.00000	138	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,856.00000	3,611	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			37.00000	43	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			5,769.00000	5,516	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			7.00000	8	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			9,739.00000	9,480	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			2,278.00000	2,534	17.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.20	Put			60.00000	56	17.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			1,402.00000	1,621	15.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			184.00000	143	15.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			794.00000	931	15.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			576.00000	453	15.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			465.00000	535	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			1,247.00000	1,058	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			20.00000	21	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			7,802.00000	7,544	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			7.00000	8	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			9,789.00000	9,530	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			2,181.00000	2,437	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			63.00000	59	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			1,324.00000	1,539	15.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			205.00000	161	15.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			20.00000	21	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			7,901.00000	7,643	26.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			6.00000	7	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			9,888.00000	9,630	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			2,229.00000	2,486	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			61.00000	58	17.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			1,362.00000	1,580	15.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			194.00000	152	15.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			772.00000	905	16.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			603.00000	477	16.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			20.00000	21	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			7,852.00000	7,593	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			6.00000	8	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			9,838.00000	9,580	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			38.00000	45	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			5,720.00000	5,467	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			20.00000	22	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,702.00000	7,444	26.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			7.00000	8	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,689.00000	9,431	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			138.00000	154	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			3,620.00000	3,376	22.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			43.00000	51	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			5,525.00000	5,273	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			8.00000	9	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			9,490.00000	9,232	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			3,009.00000	3,266	20.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			41.00000	38	20.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			2,039.00000	2,292	16.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			71.00000	64	16.86	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.45	Call			1,214.00000	1,419	15.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			246.00000	191	15.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			24.00000	25	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			7,055.00000	6,797	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			10.00000	12	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			9,042.00000	8,784	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			24.00000	26	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			7,006.00000	6,748	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			11.00000	13	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			8,993.00000	8,735	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			2,862.00000	3,119	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			44.00000	42	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			1,905.00000	2,147	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			87.00000	69	16.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			635.00000	738	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			817.00000	661	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			23.00000	24	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			7,205.00000	6,947	25.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			9.00000	11	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			9,191.00000	8,933	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			149.00000	167	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			3,431.00000	3,189	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			50.00000	58	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			5,331.00000	5,081	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			22.00000	24	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			7,304.00000	7,046	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			9.00000	11	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			9,291.00000	9,033	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			140.00000	157	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			3,572.00000	3,329	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			45.00000	53	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			5,477.00000	5,225	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			21.00000	23	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			7,453.00000	7,195	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			8.00000	10	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			9,440.00000	9,182	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			19.00000	21	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			7,951.00000	7,693	26.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			6.00000	7	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			9,938.00000	9,679	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			21.00000	22	25.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			7,652.00000	7,394	25.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			7.00000	9	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			9,639.00000	9,381	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			3,204.00000	3,461	21.73	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	9.25	Put			36.00000	34	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			25.00000	27	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,857.00000	6,599	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			12.00000	14	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,844.00000	8,586	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			24.00000	26	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			6,956.00000	6,698	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			11.00000	13	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			8,943.00000	8,685	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,155.00000	3,412	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			37.00000	35	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			24.00000	26	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,906.00000	6,648	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			11.00000	13	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			8,893.00000	8,636	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			3,302.00000	3,559	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			34.00000	32	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			190.00000	214	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,922.00000	2,686	21.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			25.00000	27	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			6,757.00000	6,499	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			12.00000	15	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			8,744.00000	8,487	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			3,400.00000	3,657	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			32.00000	30	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			26.00000	28	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			6,658.00000	6,400	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			13.00000	16	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			8,645.00000	8,388	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			3,351.00000	3,608	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			33.00000	31	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			194.00000	219	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,876.00000	2,641	21.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			73.00000	86	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,755.00000	4,508	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			13.00000	15	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,695.00000	8,437	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,449.00000	3,707	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			31.00000	29	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			26.00000	28	24.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,608.00000	6,351	24.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			14.00000	16	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			8,595.00000	8,338	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			3,694.00000	3,952	23.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put			26.00000	25	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
£ / R On 14/06/2010 Currency Future	18.75	Call		28.00000	30	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put		6,360.00000	6,103	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call		16.00000	19	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put		8,348.00000	8,091	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call		3,743.00000	4,002	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put		25.00000	24	23.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call		233.00000	265	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put		2,515.00000	2,287	20.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call		94.00000	110	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put		4,376.00000	4,132	23.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call		29.00000	31	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put		6,311.00000	6,053	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call		16.00000	19	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put		8,298.00000	8,041	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call		3,645.00000	3,903	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put		27.00000	25	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call		223.00000	253	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put		2,604.00000	2,375	21.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call		88.00000	103	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put		4,470.00000	4,226	23.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call		28.00000	30	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put		6,410.00000	6,152	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call		15.00000	18	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put		8,397.00000	8,140	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call		4,039.00000	4,293	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put		21.00000	15	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call		19.00000	21	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put		8,001.00000	7,743	26.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call		4,087.00000	4,342	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put		19.00000	14	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call		0.00000	4,051	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put		0.00000	23	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call		0.00000	272	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put		0.00000	2,244	20.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call		0.00000	20	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put		0.00000	7,992	26.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.20220	10.96300		15.03	11,314,222.00	1,010	32,068.00
€ / R On 14/12/2009 Currency Future	10.95	Call		309.00000	449	15.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		296.00000	197	15.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		288.00000	418	15.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		325.00000	216	15.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		269.00000	388	15.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		356.00000	236	15.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		233.00000	332	15.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.15	Put			420.00000	280	15.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			250.00000	359	15.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			387.00000	257	15.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			202.00000	285	15.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			489.00000	333	15.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			55.00000	75	18.20	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,292.00000	1,073	18.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			6.00000	7	26.09	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,643.00000	3,404	26.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			164.00000	231	15.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			601.00000	429	15.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			176.00000	248	15.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			563.00000	396	15.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			37.00000	51	19.15	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,574.00000	1,348	19.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			142.00000	200	15.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			679.00000	498	15.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			107.00000	151	16.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			844.00000	649	16.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			123.00000	174	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			760.00000	572	16.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			100.00000	141	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			887.00000	688	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			93.00000	131	16.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			930.00000	729	16.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			115.00000	162	16.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			802.00000	610	16.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			81.00000	114	17.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			1,018.00000	812	17.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			152.00000	215	15.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			639.00000	463	15.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			217.00000	306	15.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			454.00000	303	15.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			87.00000	122	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			974.00000	770	17.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call			189.00000	266	15.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put			526.00000	364	15.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			132.00000	187	16.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			719.00000	534	16.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			71.00000	99	17.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			1,108.00000	897	17.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			66.00000	92	17.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			1,153.00000	940	17.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			62.00000	86	17.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,199.00000	984	17.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.95	Call		76.00000	106	17.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		1,063.00000	854	17.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		58.00000	81	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,245.00000	1,028	18.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		51.00000	70	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,338.00000	1,118	18.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		35.00000	47	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		1,622.00000	1,395	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		40.00000	54	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,527.00000	1,302	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		42.00000	58	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,479.00000	1,255	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		31.00000	42	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,718.00000	1,490	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		29.00000	39	19.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,766.00000	1,537	19.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		28.00000	37	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,815.00000	1,585	19.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		26.00000	35	20.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,863.00000	1,633	20.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		21.00000	27	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		2,058.00000	1,825	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		17.00000	22	21.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		2,254.00000	2,020	21.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		15.00000	18	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,452.00000	2,216	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		16.00000	20	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,353.00000	2,117	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		15.00000	19	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,402.00000	2,167	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		15.00000	19	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,402.00000	2,167	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		12.00000	14	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,699.00000	2,462	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		11.00000	13	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,748.00000	2,511	23.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		12.00000	15	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,649.00000	2,412	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		13.00000	15	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,600.00000	2,363	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		13.00000	16	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,550.00000	2,314	22.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		13.00000	15	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,600.00000	2,363	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		14.00000	17	22.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.45	Put		2,501.00000	2,265	22.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		10.00000	12	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,897.00000	2,659	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		17.00000	21	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,304.00000	2,069	21.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		6.00000	6	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,893.00000	3,653	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		11.00000	13	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,798.00000	2,561	23.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		9.00000	11	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,996.00000	2,759	23.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		9.00000	10	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		3,096.00000	2,858	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		8.00000	9	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		3,195.00000	2,957	24.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		8.00000	8	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		3,295.00000	3,056	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		16.00000	20	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,353.00000	2,117	21.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		15.00000	18	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,452.00000	2,216	22.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		11.00000	12	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,848.00000	2,610	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		10.00000	11	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,947.00000	2,709	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		9.00000	10	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		3,046.00000	2,808	24.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		20.00000	26	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		2,107.00000	1,874	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		18.00000	23	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,205.00000	1,971	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		12.00000	14	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,699.00000	2,462	22.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		18.00000	23	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		2,205.00000	1,971	21.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		10.00000	12	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,897.00000	2,659	23.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		19.00000	24	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		2,156.00000	1,922	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		11.00000	12	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,848.00000	2,610	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		10.00000	11	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,947.00000	2,709	23.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		9.00000	10	24.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		3,146.00000	2,907	24.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.05	Call			9.00000	10	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			3,096.00000	2,858	24.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			22.00000	29	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			2,009.00000	1,777	20.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			23.00000	31	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,960.00000	1,729	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			19.00000	24	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			2,156.00000	1,922	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			12.00000	15	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,649.00000	2,412	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			23.00000	31	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,960.00000	1,729	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			25.00000	33	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,912.00000	1,681	20.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			20.00000	26	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			2,107.00000	1,874	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			33.00000	45	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,670.00000	1,442	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			45.00000	62	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,432.00000	1,209	18.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			31.00000	42	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,718.00000	1,490	19.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			48.00000	66	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,385.00000	1,164	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			42.00000	58	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,479.00000	1,255	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			33.00000	45	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,670.00000	1,442	19.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			487.00000	661	15.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			174.00000	109	15.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			6.00000	6	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,693.00000	3,454	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			629.00000	822	15.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			116.00000	70	15.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			6.00000	6	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,793.00000	3,554	26.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,434.00000	1,667	20.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			21.00000	15	20.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			3.00000	3	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,590.00000	4,351	28.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			1.00000	1	32.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			6,088.00000	5,849	32.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	36.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,588.00000	7,349	36.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			1,728.00000	1,962	21.77	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 14/12/2009 Currency Future	9.25	Put			15.00000	10	21.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			423.00000	586	15.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			210.00000	134	15.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			4.00000	4	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			4,291.00000	4,052	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			1.00000	1	31.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,788.00000	5,549	31.58	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
€ / R On 14/12/2009 Currency Future	18.25	Put			7,288.00000	7,049	35.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			55.00000	75	18.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,292.00000	1,073	18.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			1,875.00000	2,110	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			12.00000	8	22.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			521.00000	700	15.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			158.00000	98	15.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			5.00000	5	27.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			4,142.00000	3,903	27.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			2.00000	2	31.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,639.00000	5,399	31.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	1	35.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			7,138.00000	6,899	35.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,165.00000	3,403	27.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			2.00000	1	27.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,171.00000	2,407	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			8.00000	5	24.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,192.00000	1,423	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			29.00000	21	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			392.00000	550	15.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			229.00000	148	15.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			6.00000	6	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,843.00000	3,604	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			3.00000	3	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,840.00000	4,601	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,264.00000	3,503	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			1.00000	1	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,270.00000	2,507	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			7.00000	5	24.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,288.00000	1,520	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			25.00000	18	19.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			454.00000	623	15.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			191.00000	121	15.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			6.00000	6	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,743.00000	3,504	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			3.00000	3	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,740.00000	4,501	29.23	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.65	Call			3,314.00000	3,553	27.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			1.00000	0	27.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,320.00000	2,556	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			7.00000	4	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,337.00000	1,569	19.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			24.00000	17	19.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			3.00000	3	29.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,690.00000	4,451	29.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,065.00000	3,303	27.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			2.00000	1	27.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,073.00000	2,308	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			10.00000	6	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,096.00000	1,326	17.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			33.00000	24	17.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			335.00000	482	15.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			272.00000	180	15.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			5.00000	5	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,942.00000	3,703	27.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			2.00000	3	29.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,939.00000	4,700	29.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			2,965.00000	3,203	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			2.00000	1	27.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			1,974.00000	2,209	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			11.00000	7	23.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,004.00000	1,230	17.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			41.00000	28	17.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			5.00000	5	27.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			4,042.00000	3,803	27.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			2.00000	2	29.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			5,039.00000	4,800	29.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			2,866.00000	3,104	27.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			3.00000	2	27.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			915.00000	1,134	16.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			52.00000	32	16.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			2.00000	2	30.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			5,139.00000	4,900	30.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			2,916.00000	3,154	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			3.00000	1	27.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			1,925.00000	2,160	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			12.00000	8	22.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			959.00000	1,182	17.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			46.00000	30	17.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			5.00000	5	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			4,092.00000	3,853	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			2.00000	2	30.01	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	16.05	Put			5,089.00000	4,850	30.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,115.00000	3,353	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			2.00000	1	27.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,122.00000	2,358	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			9.00000	6	23.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,144.00000	1,375	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			31.00000	22	18.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			363.00000	515	15.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			250.00000	163	15.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			3.00000	3	29.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,890.00000	4,650	29.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,215.00000	3,453	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			2.00000	1	27.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,221.00000	2,457	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			8.00000	5	24.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,240.00000	1,472	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			27.00000	19	18.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			3.00000	3	29.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,790.00000	4,551	29.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,364.00000	3,603	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			1.00000	0	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,369.00000	2,606	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			6.00000	4	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,385.00000	1,618	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			22.00000	16	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			3.00000	3	29.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,640.00000	4,401	29.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,364.00000	3,603	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			1.00000	0	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,464.00000	3,702	28.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			1.00000	0	28.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,468.00000	2,706	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			5.00000	3	25.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,483.00000	1,716	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			20.00000	14	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			592.00000	780	15.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			129.00000	78	15.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			7.00000	7	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,544.00000	3,305	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			3.00000	4	28.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,540.00000	4,301	28.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,664.00000	3,902	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			1.00000	0	28.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,667.00000	2,905	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			4.00000	3	26.85	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	9.30	Call			1,678.00000	1,913	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			15.00000	11	21.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			747.00000	951	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			84.00000	48	16.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			7.00000	8	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,344.00000	3,106	25.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			4.00000	4	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			4,341.00000	4,102	28.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			3,764.00000	4,002	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			1.00000	0	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			2,766.00000	3,004	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			3.00000	2	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			1,777.00000	2,012	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			14.00000	9	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			830.00000	1,040	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			67.00000	38	16.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			8.00000	9	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			3,245.00000	3,007	24.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			4.00000	5	28.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			4,241.00000	4,002	28.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			1.00000	1	32.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			6,238.00000	5,999	32.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			8,238.00000	7,998	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			1.00000	1	32.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			6,338.00000	6,099	32.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			0.00000	1	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,337.00000	8,098	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,564.00000	3,802	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			1.00000	0	28.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,567.00000	2,805	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			4.00000	3	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,580.00000	1,814	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			17.00000	12	20.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			668.00000	864	15.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			105.00000	62	15.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			4.00000	4	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,441.00000	4,202	28.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			1.00000	1	33.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,438.00000	6,199	33.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			0.00000	1	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,437.00000	8,198	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			1.00000	1	33.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,538.00000	6,299	33.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			0.00000	0	38.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.50	Put		8,537.00000	8,298	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		1.00000	1	33.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,688.00000	6,449	33.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		0.00000	0	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,687.00000	8,448	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		1.00000	1	34.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,788.00000	6,549	34.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		0.00000	0	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,787.00000	8,548	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		1.00000	1	34.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,938.00000	6,699	34.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		0.00000	0	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,937.00000	8,698	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		1.00000	1	34.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,888.00000	6,649	34.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		0.00000	0	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,887.00000	8,648	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		1.00000	1	33.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,638.00000	6,399	33.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		0.00000	0	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,637.00000	8,398	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		3,714.00000	3,952	28.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		1.00000	0	28.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		2,717.00000	2,955	27.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		4.00000	2	27.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		788.00000	995	16.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		75.00000	43	16.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		1.00000	1	32.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		6,288.00000	6,049	32.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		1.00000	1	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		8,288.00000	8,048	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		3,614.00000	3,852	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		1.00000	0	28.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		2,617.00000	2,855	26.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		4.00000	3	26.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		1,629.00000	1,864	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		16.00000	11	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		707.00000	907	16.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		94.00000	55	16.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		4.00000	4	28.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		4,391.00000	4,152	28.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		1.00000	1	33.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		6,388.00000	6,149	33.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		0.00000	1	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		8,387.00000	8,148	38.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.45	Call			3,514.00000	3,752	28.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			1.00000	0	28.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,518.00000	2,755	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			5.00000	3	26.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,531.00000	1,765	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			18.00000	13	20.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			3.00000	4	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			4,490.00000	4,252	28.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			1.00000	1	33.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,488.00000	6,249	33.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			0.00000	1	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,487.00000	8,248	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			1.00000	1	34.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,838.00000	6,599	34.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,837.00000	8,598	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			1.00000	1	34.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,738.00000	6,499	34.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,737.00000	8,498	38.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			3,863.00000	4,102	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	0	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			1.00000	1	32.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			6,138.00000	5,899	32.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	38.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			8,138.00000	7,898	38.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			3,814.00000	4,052	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			1.00000	0	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			2,816.00000	3,054	27.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			3.00000	2	27.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			1,826.00000	2,061	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			13.00000	9	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			872.00000	1,087	16.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			59.00000	35	16.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			4.00000	5	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			4,191.00000	3,953	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			1.00000	1	32.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put			6,188.00000	5,949	32.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	38.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put			8,188.00000	7,948	38.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call			3,913.00000	4,152	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put			0.00000	0	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	37.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put			8,088.00000	7,848	37.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call			3,963.00000	4,202	28.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.00	Put		0.00000	0	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call		1.00000	1	32.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put		6,038.00000	5,799	32.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call		1.00000	1	37.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put		8,038.00000	7,798	37.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call		4,013.00000	4,252	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	0	28.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call		3,015.00000	3,253	27.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		2.00000	1	27.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,023.00000	2,259	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		10.00000	7	23.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call		1,049.00000	1,278	17.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		36.00000	26	17.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		5.00000	5	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,992.00000	3,753	27.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		1.00000	1	32.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,988.00000	5,749	32.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		1.00000	1	37.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,988.00000	7,748	37.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.39430	11.15160		16.14	5,697,150.00	500	2,695.00
€ / R On 15/03/2010 Currency Future	11.15	Call		489.00000	614	15.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		488.00000	370	15.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		470.00000	588	15.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		518.00000	394	15.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		452.00000	563	16.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		550.00000	418	16.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		417.00000	515	16.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		615.00000	470	16.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		401.00000	492	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		649.00000	497	16.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		434.00000	538	16.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		582.00000	444	16.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		386.00000	473	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		684.00000	528	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		357.00000	437	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		755.00000	592	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		343.00000	420	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		792.00000	626	16.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		371.00000	454	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		719.00000	560	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		318.00000	388	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		866.00000	694	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		284.00000	346	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		982.00000	802	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		295.00000	359	17.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.80	Put			943.00000	765	17.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			274.00000	333	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			1,022.00000	839	17.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			264.00000	321	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			1,062.00000	876	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			254.00000	309	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			1,103.00000	914	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			237.00000	287	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			1,185.00000	992	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			169.00000	201	19.50	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,617.00000	1,407	19.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			561.00000	698	15.78	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			409.00000	304	15.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			245.00000	297	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			1,144.00000	953	17.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			318.00000	388	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			866.00000	694	16.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			306.00000	374	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			904.00000	729	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			229.00000	276	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,227.00000	1,032	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			221.00000	266	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,269.00000	1,072	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			213.00000	257	18.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,312.00000	1,112	18.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			2,917.00000	3,157	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			16.00000	13	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			1,938.00000	2,175	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			37.00000	31	19.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,034.00000	1,240	15.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			133.00000	96	15.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			112.00000	134	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			2,211.00000	1,989	21.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			52.00000	63	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			3,150.00000	2,918	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			25.00000	30	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			4,124.00000	3,885	23.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			15.00000	17	25.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			5,113.00000	4,873	25.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			2,967.00000	3,207	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			15.00000	12	24.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			1,986.00000	2,224	19.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			35.00000	29	19.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,073.00000	1,285	15.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			121.00000	90	15.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.20	Call			117.00000	138	21.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			2,165.00000	1,943	21.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			54.00000	65	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			3,102.00000	2,871	22.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			26.00000	31	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			4,075.00000	3,836	23.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			15.00000	17	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			5,064.00000	4,823	25.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,065.00000	3,305	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			14.00000	11	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,083.00000	2,321	20.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			31.00000	27	20.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,155.00000	1,374	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			104.00000	80	16.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			512.00000	641	15.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			461.00000	347	15.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			125.00000	146	20.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			2,073.00000	1,852	20.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			58.00000	70	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			3,006.00000	2,776	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			28.00000	33	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,976.00000	3,739	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			16.00000	18	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,965.00000	4,724	25.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,115.00000	3,355	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			13.00000	10	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,131.00000	2,370	20.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			30.00000	26	20.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,199.00000	1,420	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			98.00000	76	16.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			536.00000	669	15.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			434.00000	325	15.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			129.00000	150	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			2,027.00000	1,806	20.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			60.00000	73	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,959.00000	2,729	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			29.00000	34	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,927.00000	3,690	23.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			17.00000	19	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,915.00000	4,674	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,016.00000	3,256	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			15.00000	12	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,034.00000	2,273	19.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			32.00000	28	19.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,112.00000	1,329	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 15/03/2010 Currency Future	10.15	Put		110.00000	85	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		122.00000	142	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		2,120.00000	1,897	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		56.00000	68	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		3,054.00000	2,823	22.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		27.00000	32	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		4,025.00000	3,788	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		16.00000	18	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		5,014.00000	4,774	25.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,262.00000	3,503	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		11.00000	9	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,278.00000	2,517	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		26.00000	23	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,333.00000	1,557	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		81.00000	63	16.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		613.00000	758	15.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		361.00000	264	15.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		140.00000	165	20.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,889.00000	1,671	20.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		68.00000	82	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,816.00000	2,588	22.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		32.00000	38	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,781.00000	3,544	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		18.00000	20	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,766.00000	4,526	24.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,361.00000	3,602	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		10.00000	8	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,376.00000	2,616	21.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		24.00000	21	21.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,424.00000	1,650	17.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		72.00000	56	17.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		668.00000	822	15.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		317.00000	227	15.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		149.00000	176	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,797.00000	1,582	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		73.00000	89	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,721.00000	2,495	22.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		35.00000	41	23.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,683.00000	3,447	23.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		19.00000	21	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,667.00000	4,427	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,312.00000	3,552	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		10.00000	8	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,327.00000	2,567	21.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		25.00000	22	21.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	9.85	Call			1,378.00000	1,604	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			76.00000	59	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			640.00000	789	15.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			338.00000	245	15.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			145.00000	171	20.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,843.00000	1,626	20.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			70.00000	86	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,769.00000	2,541	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			33.00000	40	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,732.00000	3,495	23.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			18.00000	21	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,717.00000	4,477	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,164.00000	3,404	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			12.00000	10	24.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,180.00000	2,419	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			29.00000	25	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,243.00000	1,465	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			92.00000	71	16.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			132.00000	155	20.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,981.00000	1,761	20.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			63.00000	76	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,911.00000	2,682	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			30.00000	36	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,878.00000	3,641	23.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			17.00000	19	25.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,865.00000	4,625	25.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,213.00000	3,453	24.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			12.00000	9	24.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,229.00000	2,468	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			28.00000	24	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,288.00000	1,511	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			86.00000	67	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			586.00000	728	15.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			385.00000	283	15.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			136.00000	160	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,935.00000	1,716	20.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			65.00000	79	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,863.00000	2,635	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			31.00000	37	23.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,829.00000	3,593	23.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			17.00000	20	25.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,816.00000	4,575	25.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,411.00000	3,651	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			9.00000	7	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,425.00000	2,665	21.69	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	8.75	Put		23.00000	21	21.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,469.00000	1,697	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		68.00000	53	17.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		697.00000	855	15.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		296.00000	210	15.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		154.00000	182	19.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,752.00000	1,538	19.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		76.00000	93	22.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,674.00000	2,448	22.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		36.00000	43	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,634.00000	3,399	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		19.00000	22	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,618.00000	4,378	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,460.00000	3,701	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		9.00000	7	25.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,474.00000	2,714	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		23.00000	20	21.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,515.00000	1,744	17.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		64.00000	50	17.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		727.00000	888	15.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		276.00000	194	15.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		159.00000	188	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,707.00000	1,494	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		79.00000	96	22.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,627.00000	2,402	22.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		37.00000	44	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,586.00000	3,350	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		20.00000	23	24.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,568.00000	4,328	24.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		3,658.00000	3,900	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		7.00000	5	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		2,671.00000	2,911	22.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		19.00000	17	22.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		1,702.00000	1,933	18.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		50.00000	39	18.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		855.00000	1,032	15.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		204.00000	138	15.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		180.00000	215	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,529.00000	1,321	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		92.00000	113	21.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,441.00000	2,219	21.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		43.00000	52	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,391.00000	3,157	23.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		22.00000	25	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,371.00000	4,131	24.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.35	Call			3,807.00000	4,048	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			5.00000	4	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			2,819.00000	3,059	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			17.00000	15	23.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			1,843.00000	2,078	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			42.00000	33	18.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			960.00000	1,152	15.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			159.00000	108	15.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			199.00000	239	18.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,398.00000	1,195	18.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			104.00000	126	21.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			2,302.00000	2,082	21.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			48.00000	58	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			3,246.00000	3,014	22.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			24.00000	28	24.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			4,222.00000	3,983	24.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			9.00000	11	27.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			6,208.00000	5,966	27.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			4.00000	5	30.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			8,203.00000	7,961	30.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			9.00000	10	27.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			6,357.00000	6,116	27.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			4.00000	5	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			8,352.00000	8,110	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			3,559.00000	3,800	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			8.00000	6	26.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			2,572.00000	2,813	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			21.00000	18	22.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			1,608.00000	1,838	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			56.00000	44	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			790.00000	959	15.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			238.00000	164	15.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			85.00000	104	21.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,534.00000	2,310	21.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			21.00000	24	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,469.00000	4,230	24.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			8.00000	10	27.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,457.00000	6,215	27.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			4.00000	4	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,452.00000	8,210	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			8.00000	9	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,556.00000	6,315	28.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			3.00000	4	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,552.00000	8,310	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,312.00000	3,552	25.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.85	Put			10.00000	8	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			8.00000	9	28.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,706.00000	6,464	28.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			3.00000	4	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,701.00000	8,459	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			7.00000	8	28.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			6,806.00000	6,564	28.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			3.00000	3	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put			8,801.00000	8,559	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call			7.00000	8	28.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put			6,955.00000	6,714	28.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call			2.00000	3	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,951.00000	8,709	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			7.00000	8	28.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,905.00000	6,664	28.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			2.00000	3	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,901.00000	8,659	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			8.00000	9	28.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,656.00000	6,414	28.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			3.00000	4	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,651.00000	8,409	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			3,708.00000	3,949	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			6.00000	5	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			2,720.00000	2,961	23.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			18.00000	16	23.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			1,749.00000	1,981	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			47.00000	37	18.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			890.00000	1,070	15.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			188.00000	126	15.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			96.00000	118	21.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,394.00000	2,173	21.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			23.00000	26	24.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			4,321.00000	4,082	24.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			9.00000	10	27.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			6,307.00000	6,066	27.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			4.00000	5	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			8,302.00000	8,061	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			3,757.00000	3,999	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			6.00000	5	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			2,769.00000	3,010	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			18.00000	16	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			1,796.00000	2,029	18.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			44.00000	35	18.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			925.00000	1,109	15.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			173.00000	115	15.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.40	Call			100.00000	123	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,348.00000	2,128	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			23.00000	27	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			4,272.00000	4,032	24.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			9.00000	10	27.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			6,257.00000	6,016	27.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			4.00000	5	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			8,253.00000	8,011	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			3,609.00000	3,850	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			7.00000	6	26.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			2,622.00000	2,862	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			20.00000	18	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			1,655.00000	1,886	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			53.00000	42	18.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			822.00000	995	15.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			220.00000	151	15.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			89.00000	109	21.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,487.00000	2,264	21.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			22.00000	24	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,420.00000	4,180	24.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			9.00000	10	27.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,407.00000	6,165	27.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			4.00000	5	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			8,402.00000	8,160	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			8.00000	9	28.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,606.00000	6,365	28.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			3.00000	4	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,602.00000	8,360	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			7.00000	8	28.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,856.00000	6,614	28.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			3.00000	3	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,851.00000	8,609	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			7.00000	8	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,756.00000	6,514	28.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			3.00000	3	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,751.00000	8,509	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,510.00000	3,751	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			8.00000	6	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,523.00000	2,763	22.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			22.00000	19	22.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,562.00000	1,791	17.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			60.00000	47	17.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			758.00000	923	15.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			256.00000	179	15.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			330.00000	404	16.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.65	Put		829.00000	659	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call		82.00000	100	22.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put		2,580.00000	2,356	22.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call		20.00000	23	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put		4,519.00000	4,279	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call		8.00000	9	28.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		6,507.00000	6,265	28.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call		3.00000	4	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,502.00000	8,260	30.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		3,906.00000	4,148	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		5.00000	3	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		10.00000	11	27.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		6,108.00000	5,867	27.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		5.00000	5	30.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		8,103.00000	7,861	30.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		3,857.00000	4,098	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		5.00000	4	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		2,868.00000	3,108	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		16.00000	14	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		1,891.00000	2,126	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		39.00000	32	19.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		997.00000	1,196	15.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		145.00000	102	15.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		108.00000	130	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		2,256.00000	2,035	21.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		25.00000	29	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		4,173.00000	3,934	23.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		9.00000	11	27.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		6,158.00000	5,916	27.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		4.00000	5	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		8,153.00000	7,911	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,006.00000	4,247	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		4.00000	3	26.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		10.00000	11	27.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		6,008.00000	5,767	27.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		5.00000	5	30.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		8,003.00000	7,761	30.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.58570	11.33970		16.40	5,792,850.00	500	200.00
€ / R On 14/06/2010 Currency Future	11.35	Call		625.00000	745	16.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put		636.00000	510	16.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call		607.00000	721	16.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put		667.00000	536	16.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call		555.00000	653	16.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put		765.00000	617	16.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call		589.00000	698	16.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	11.45	Put			699.00000	562	16.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call			571.00000	675	16.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put			732.00000	589	16.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call			452.00000	530	17.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			1,013.00000	845	17.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call			427.00000	501	17.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put			1,088.00000	915	17.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			404.00000	473	17.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			1,165.00000	987	17.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call			3,853.00000	4,097	24.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put			14.00000	11	24.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call			2,869.00000	3,112	20.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put			29.00000	26	20.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call			1,901.00000	2,134	16.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put			62.00000	48	16.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call			1,084.00000	1,267	15.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put			245.00000	181	15.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call			203.00000	232	20.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put			2,363.00000	2,147	20.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call			89.00000	101	24.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put			4,250.00000	4,015	24.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call			36.00000	43	26.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put			6,197.00000	5,957	26.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call			10.00000	12	26.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put			8,170.00000	7,926	26.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call			3,903.00000	4,146	24.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put			13.00000	10	24.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call			2,918.00000	3,161	20.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put			28.00000	25	20.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call			1,947.00000	2,183	16.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put			57.00000	47	16.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call			1,118.00000	1,306	15.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put			228.00000	171	15.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call			208.00000	238	20.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put			2,318.00000	2,102	20.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call			92.00000	103	24.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put			4,202.00000	3,967	24.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call			38.00000	44	26.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put			6,148.00000	5,908	26.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call			10.00000	12	26.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put			8,121.00000	7,876	26.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call			3,804.00000	4,048	24.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put			14.00000	12	24.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call			2,819.00000	3,063	20.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put			30.00000	27	20.55	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	9.55	Call			1,856.00000	2,086	16.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put			67.00000	50	16.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call			1,052.00000	1,228	15.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put			262.00000	192	15.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call			198.00000	227	21.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put			2,409.00000	2,192	21.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call			87.00000	99	24.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put			4,298.00000	4,064	24.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call			35.00000	42	27.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put			6,246.00000	6,006	27.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call			10.00000	11	26.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put			8,220.00000	7,976	26.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call			3,952.00000	4,195	24.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put			13.00000	9	24.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call			2,967.00000	3,210	21.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put			27.00000	24	21.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call			1,993.00000	2,231	16.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put			53.00000	45	16.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call			1,152.00000	1,346	15.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put			212.00000	161	15.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call			213.00000	243	20.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put			2,273.00000	2,057	20.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call			94.00000	104	24.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put			4,154.00000	3,919	24.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call			39.00000	45	26.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put			6,099.00000	5,859	26.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call			11.00000	12	26.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put			8,071.00000	7,827	26.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call			4,002.00000	4,244	24.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put			12.00000	8	24.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call			3,016.00000	3,259	21.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put			26.00000	23	21.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call			2,038.00000	2,280	17.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put			49.00000	44	17.08	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call			1,187.00000	1,387	15.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put			197.00000	151	15.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call			218.00000	248	20.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put			2,229.00000	2,013	20.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call			96.00000	106	24.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put			4,106.00000	3,871	24.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call			40.00000	46	26.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put			6,050.00000	5,810	26.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call			11.00000	13	26.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put			8,021.00000	7,777	26.78	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
AL13 On 05/11/2009 Index Future		249.13700	249.50700		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future		297.73100	299.36800		0.00	0.00	0	760.00
ALBI On 04/02/2010 Index Future		303.17200	304.84600		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future		127.90900	128.27500		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future		130.24600	130.62200		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi		299.41050	301.02350		0.00	0.00	0	691.00
GOVI On 04/02/2010 jGovi		304.88200	306.53200		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future		362.44600	362.26500		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap		7.25793	7.24267		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.89700	8.74800		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.57900	8.42700		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.73800	8.59800		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap		9.02100	8.86200		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.97700	8.81600		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.98800	8.82500		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		7.03400	7.00400		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra		7.10000	7.03500		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra		7.28000	7.16400		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra		7.57400	7.48400		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra		7.97000	7.80000		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote		7.84100	7.72900		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote		8.10900	7.97600		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote		8.75500	8.60700		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote		8.89600	8.73900		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
JN10 On 05/11/2009 jNote			8.95900		8.79200		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			9.02400		8.85100		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod			6.95932		6.95900		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			6.87000		6.87100		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			6.90000		6.89900		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.02000		6.99200		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			288.47000		290.22400		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			293.74100		295.53500		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.27300		7.25500		0.83	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1.00000	1	0.79	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			607.00000	621	0.79	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.50000		7.43000		2.50	8,484.79	76	38.00
R155 On 05/11/2009 Bond Future	7.75	Call			703.00000	610	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			140.00000	171	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.32700		8.24800		7.00	0.00	0	7,895.00
R157 On 05/11/2009 Bond Future	7.50	Call			98.00000	65	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,104.00000	4,485	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.41200		8.32800		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			900.00000	778	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,848.00000	4,147	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.47500		8.38500		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,765.00000	2,530	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,214.00000	2,410	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.50700		8.41100		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			3,750.00000	3,488	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,203.00000	2,382	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.89200		8.80300		14.00	0.00	0	11,606.00
R186 On 05/11/2009 Bond Future	8.75	Call			1,860.00000	1,456	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,377.00000	2,834	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			3,178.00000	2,618	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,286.00000	1,587	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			11.00000	6	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			13,803.00000	14,659	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			45.00000	26	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			11,008.00000	11,850	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.94200		8.85000		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			1,708.00000	1,454	14.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 04/02/2010 Bond Future	8.25	Put			7,690.00000	8,314	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future			8.98300		8.88800		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			5,530.00000	5,035	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,476.00000	4,876	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.01000		8.91100		13.50	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			7,379.00000	6,818	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,264.00000	4,626	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.38300		8.30400		6.50	0.00	0	488.00
R201 On 05/11/2009 Bond Future	7.50	Call			55.00000	35	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			3,457.00000	3,764	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.45700		8.37300		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			399.00000	336	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			3,935.00000	4,205	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.51700		8.42600		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			2,080.00000	1,897	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,800.00000	1,961	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.54500		8.44800		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			3,289.00000	3,062	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,320.00000	1,442	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.81300		8.72400		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			30.00000	18	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			7,073.00000	7,550	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.88800		8.79400		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			1,198.00000	1,040	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,445.00000	4,789	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.94700		8.84900		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			3,554.00000	3,271	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,771.00000	2,997	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.98300		8.88100		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			4,764.00000	4,456	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,914.00000	3,122	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.80800		8.72900		12.28	0.00	0	2,868.00
R204 On 05/11/2009 Bond Future	7.50	Call			32.00000	20	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			7,809.00000	8,272	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.87200		8.79000		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			1,323.00000	1,169	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			4,876.00000	5,202	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.92600		8.84000		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			3,939.00000	3,661	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,024.00000	3,239	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.96000		8.87000		10.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R204 On 05/08/2010 Bond Future	9.25	Call			4,962.00000	4,654	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,853.00000	3,051	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.43800		8.35900		5.75	3,767.33	38	1,140.00
R206 On 05/11/2009 Bond Future	7.50	Call			38.00000	24	5.65	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,018.00000	3,273	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.52700		8.44200		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			310.00000	261	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,407.00000	3,632	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.60600		8.51400		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,995.00000	1,833	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,279.00000	1,397	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.65200		8.55100		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,421.00000	2,242	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,146.00000	1,256	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.96700		8.88800		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			16.00000	10	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,086.00000	9,562	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.03000		8.94800		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,180.00000	1,037	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,511.00000	5,860	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.08600		9.00100		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			4,385.00000	4,090	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,931.00000	3,136	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.12600		9.03700		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			5,394.00000	5,071	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,763.00000	2,954	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.96600		8.88700		13.00	0.00	0	5,008.00
R208 On 05/11/2009 Bond Future	7.75	Call			23.00000	14	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			7,663.00000	8,153	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.02500		8.94400		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,441.00000	1,265	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,273.00000	4,601	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.07500		8.99000		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,180.00000	3,870	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,602.00000	2,812	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.10800		9.02000		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			5,558.00000	5,221	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,716.00000	2,909	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.42300		8.34300		18.25	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	9.00	Call			5,630.00000	5,013	18.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	9.00	Put			252.00000	324	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			91.00000	57	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			7,998.00000	8,654	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			5.00000	2	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			13,221.00000	13,907	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			24.00000	14	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			10,523.00000	11,202	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			10,815.00000	10,130	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			11.00000	16	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.45000		8.36900		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			844.00000	711	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			8,961.00000	9,521	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			12,494.00000	11,843	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			267.00000	310	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.47000		8.38600		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			4,824.00000	4,420	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			3,855.00000	4,167	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.47800		8.39200		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			6,783.00000	6,328	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,813.00000	4,089	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future				295.65200	297.24400		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future				301.05500	302.68400		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.72060		6.51270		14.93	0.00	0	4,604.00
ZAAD On 14/12/2009 Currency Future	6.50	Call			185.00000	322	16.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put			173.00000	102	16.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			214.00000	359	16.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			152.00000	89	16.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			165.00000	287	15.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			202.00000	116	15.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			214.00000	359	16.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			152.00000	89	16.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			246.00000	398	16.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			133.00000	77	16.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call			146.00000	253	15.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put			234.00000	133	15.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			165.00000	287	15.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			202.00000	116	15.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			130.00000	221	15.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			267.00000	151	15.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			130.00000	221	15.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			267.00000	151	15.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call			103.00000	171	15.20	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	6.75	Put		340.00000	200	15.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		115.00000	192	14.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		303.00000	171	14.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		81.00000	135	15.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		418.00000	265	15.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		81.00000	135	15.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		418.00000	265	15.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		91.00000	152	15.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		378.00000	231	15.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		91.00000	152	15.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		378.00000	231	15.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		72.00000	120	16.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		459.00000	300	16.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		246.00000	398	16.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		133.00000	77	16.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		279.00000	438	16.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		116.00000	67	16.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		115.00000	192	14.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		303.00000	171	14.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		314.00000	479	17.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		101.00000	58	17.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		314.00000	479	17.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		101.00000	58	17.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		351.00000	521	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		88.00000	50	17.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		72.00000	120	16.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		459.00000	300	16.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		57.00000	95	16.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		544.00000	375	16.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		45.00000	75	17.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		633.00000	455	17.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		36.00000	60	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		724.00000	539	17.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		29.00000	48	18.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		817.00000	627	18.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		64.00000	107	16.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		501.00000	336	16.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		51.00000	85	16.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		588.00000	414	16.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		41.00000	67	17.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		678.00000	497	17.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		64.00000	107	16.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		501.00000	336	16.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		41.00000	67	17.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		678.00000	497	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
ZAAD On 14/12/2009 Currency Future	7.25	Call		33.00000	54	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		770.00000	583	17.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		51.00000	85	16.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		588.00000	414	16.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,663.00000	5,871	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,163.00000	4,371	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,663.00000	2,871	25.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	25.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,168.00000	1,374	23.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		5.00000	4	23.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		5.00000	7	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,842.00000	1,636	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		1.00000	1	30.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,338.00000	3,130	30.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	36.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,838.00000	4,630	36.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	42.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,337.00000	6,130	42.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,913.00000	6,121	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,413.00000	4,621	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,913.00000	3,121	24.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	24.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,416.00000	1,623	25.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		3.00000	2	25.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		7.00000	10	22.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,594.00000	1,390	22.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	29.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,088.00000	2,881	29.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	35.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,588.00000	4,380	35.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	42.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,088.00000	5,880	42.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,963.00000	6,171	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,463.00000	4,671	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,963.00000	3,171	24.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	24.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,465.00000	1,672	26.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		3.00000	2	26.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		7.00000	11	22.30	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,545.00000	1,340	22.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	29.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,038.00000	2,831	29.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	35.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,538.00000	4,330	35.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	42.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		6,038.00000	5,830	42.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		469.00000	653	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		57.00000	32	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		389.00000	564	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		76.00000	43	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		643.00000	838	19.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		31.00000	17	19.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		555.00000	744	18.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		42.00000	24	18.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		429.00000	608	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		66.00000	37	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		389.00000	564	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		76.00000	43	17.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		511.00000	698	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		49.00000	28	18.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		279.00000	438	16.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		116.00000	67	16.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		599.00000	791	19.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		36.00000	20	19.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,163.00000	3,371	24.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	24.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,163.00000	2,371	27.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	27.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		0.00000	1	32.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,838.00000	3,630	32.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	41.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,838.00000	5,630	41.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	33.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,837.00000	7,629	33.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,063.00000	4,271	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,063.00000	3,271	24.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	24.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,063.00000	2,271	28.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	0	28.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,070.00000	1,275	22.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		7.00000	5	22.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		4.00000	6	24.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,942.00000	1,735	24.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	10.45	Call			0.00000	1	32.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,938.00000	3,730	32.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			0.00000	0	41.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,938.00000	5,730	41.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	33.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put			7,937.00000	7,729	33.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			4,013.00000	4,221	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			3,013.00000	3,221	24.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	24.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			2,013.00000	2,221	28.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			1.00000	0	28.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			1,021.00000	1,226	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			8.00000	6	22.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			4.00000	6	24.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			1,991.00000	1,785	24.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			0.00000	1	33.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			3,988.00000	3,780	33.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			0.00000	0	42.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,988.00000	5,780	42.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	32.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,987.00000	7,779	32.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			3,963.00000	4,171	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			1,963.00000	2,171	28.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			1.00000	0	28.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			972.00000	1,177	21.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			10.00000	6	21.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			4.00000	5	25.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			2,041.00000	1,835	25.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			0.00000	0	33.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			4,038.00000	3,830	33.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	32.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			8,037.00000	7,829	32.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			3,913.00000	4,121	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			1,914.00000	2,121	28.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			1.00000	0	28.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			924.00000	1,128	21.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			11.00000	7	21.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			3.00000	5	25.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			2,091.00000	1,884	25.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			0.00000	0	33.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			4,088.00000	3,880	33.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	32.38	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	14.60	Put		8,087.00000	7,879	32.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		3,863.00000	4,071	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		2,863.00000	3,071	24.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	24.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		1,864.00000	2,071	28.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		1.00000	1	28.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		876.00000	1,079	21.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		13.00000	8	21.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		3.00000	5	25.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		2,141.00000	1,934	25.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		0.00000	0	33.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		4,138.00000	3,930	33.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	42.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put		6,138.00000	5,930	42.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call		0.00000	0	32.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put		8,137.00000	7,929	32.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call		4,113.00000	4,321	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,113.00000	3,321	24.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	24.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,113.00000	2,321	27.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		0.00000	0	27.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,119.00000	1,325	23.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		6.00000	4	23.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		5.00000	6	24.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,892.00000	1,686	24.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		0.00000	1	32.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,888.00000	3,680	32.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	41.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,888.00000	5,680	41.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	33.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,887.00000	7,679	33.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		3,813.00000	4,021	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	23.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		2,813.00000	3,021	25.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	25.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		1,814.00000	2,021	29.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		1.00000	1	29.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		829.00000	1,030	20.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		16.00000	9	20.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		3.00000	4	25.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		2,190.00000	1,984	25.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		0.00000	0	33.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		4,188.00000	3,980	33.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.70	Call			0.00000	0	43.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			6,188.00000	5,980	43.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	31.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			8,187.00000	7,979	31.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			3,763.00000	3,971	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			2,763.00000	2,971	25.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	25.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			1,764.00000	1,971	28.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			1.00000	1	28.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			782.00000	981	20.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			19.00000	11	20.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			3.00000	4	26.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			2,240.00000	2,033	26.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call			0.00000	0	34.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			4,238.00000	4,030	34.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	42.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			6,238.00000	6,030	42.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	31.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			8,237.00000	8,029	31.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			3,613.00000	3,821	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	24.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			2,613.00000	2,821	25.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	25.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			1,614.00000	1,822	27.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			2.00000	1	27.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			2.00000	3	26.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			2,390.00000	2,183	26.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			0.00000	0	34.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			4,388.00000	4,180	34.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			0.00000	0	41.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			6,387.00000	6,180	41.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	31.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			8,387.00000	8,179	31.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			3,713.00000	3,921	23.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	23.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			2,713.00000	2,921	25.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	25.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			1,714.00000	1,922	28.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			1.00000	1	28.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			735.00000	933	20.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put			22.00000	13	20.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call			3.00000	4	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put			2,290.00000	2,083	26.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call			0.00000	0	34.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,288.00000	4,080	34.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	42.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,287.00000	6,080	42.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	31.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,287.00000	8,079	31.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,663.00000	3,871	23.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	23.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,664.00000	1,872	27.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		2.00000	1	27.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		689.00000	885	19.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		26.00000	15	19.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		2.00000	3	26.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,340.00000	2,133	26.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		0.00000	0	34.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,338.00000	4,130	34.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	31.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,337.00000	8,129	31.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.77610	6.56960		15.95	677,610.00	100	18.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		295.00000	415	16.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		275.00000	189	16.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		321.00000	446	16.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		251.00000	170	16.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		275.00000	385	16.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		306.00000	209	16.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		275.00000	385	16.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		306.00000	209	16.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		348.00000	479	16.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		228.00000	153	16.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		257.00000	356	16.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		337.00000	230	16.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		239.00000	329	15.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		370.00000	253	15.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		239.00000	329	15.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		370.00000	253	15.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		208.00000	283	16.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		439.00000	307	16.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		223.00000	303	15.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		404.00000	277	15.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		208.00000	283	16.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		439.00000	307	16.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		182.00000	247	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		512.00000	371	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		195.00000	264	16.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		475.00000	338	16.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		170.00000	231	16.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.95	Put			550.00000	405	16.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			376.00000	513	16.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			206.00000	137	16.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			437.00000	585	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			167.00000	108	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			159.00000	216	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			589.00000	440	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			139.00000	189	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			670.00000	513	17.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			503.00000	661	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			134.00000	85	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			538.00000	700	16.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			119.00000	74	16.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			469.00000	622	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			150.00000	96	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			406.00000	548	16.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			186.00000	122	16.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			612.00000	782	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			92.00000	56	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			651.00000	825	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			81.00000	49	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			574.00000	741	16.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			105.00000	65	16.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			503.00000	661	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			134.00000	85	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			437.00000	585	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			167.00000	108	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,170.00000	4,376	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,170.00000	3,376	28.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	28.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,172.00000	2,378	26.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			3.00000	2	26.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,185.00000	1,388	19.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			15.00000	12	19.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			35.00000	44	23.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,865.00000	1,668	23.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			4.00000	5	27.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,834.00000	3,629	27.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			1.00000	1	31.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,831.00000	5,625	31.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			0.00000	1	35.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,831.00000	7,624	35.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,070.00000	4,276	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	24.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.50	Call		3,070.00000	3,276	29.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put		0.00000	0	29.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call		2,073.00000	2,279	25.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put		3.00000	3	25.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call		1,088.00000	1,290	18.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put		18.00000	14	18.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		32.00000	41	23.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,963.00000	1,765	23.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		4.00000	5	27.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,934.00000	3,729	27.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		1.00000	1	31.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,931.00000	5,725	31.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		0.00000	0	35.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,931.00000	7,724	35.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,020.00000	4,226	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,020.00000	3,226	29.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		0.00000	0	29.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,023.00000	2,229	25.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		3.00000	3	25.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,039.00000	1,242	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		20.00000	16	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		31.00000	39	23.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		2,012.00000	1,813	23.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		3.00000	5	27.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,984.00000	3,778	27.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		1.00000	1	31.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,981.00000	5,775	31.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		0.00000	0	35.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,981.00000	7,774	35.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		3,970.00000	4,176	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		2,970.00000	3,176	29.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		1.00000	0	29.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		1,973.00000	2,179	24.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		4.00000	3	24.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		993.00000	1,193	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		24.00000	17	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		29.00000	38	23.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		2,060.00000	1,862	23.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		3.00000	4	27.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		4,034.00000	3,828	27.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		1.00000	1	31.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		6,031.00000	5,825	31.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		0.00000	0	35.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.60	Put		8,031.00000	7,824	35.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		993.00000	1,193	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		24.00000	17	17.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		3,870.00000	4,076	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		2,870.00000	3,077	30.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		1.00000	0	30.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		1,874.00000	2,080	24.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		4.00000	4	24.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		903.00000	1,096	16.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		33.00000	20	16.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		26.00000	35	24.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,156.00000	1,959	24.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		3.00000	4	27.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,133.00000	3,928	27.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	32.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		6,131.00000	5,925	32.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	0	35.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		8,131.00000	7,924	35.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		3,920.00000	4,126	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		2,920.00000	3,126	30.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		1.00000	0	30.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		1,924.00000	2,130	24.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		4.00000	3	24.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		948.00000	1,145	17.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		28.00000	19	17.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		28.00000	36	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		2,108.00000	1,910	24.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		3.00000	4	27.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		4,084.00000	3,878	27.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	32.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		6,081.00000	5,875	32.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		0.00000	0	35.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		8,081.00000	7,874	35.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,120.00000	4,326	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,120.00000	3,326	28.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	28.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,122.00000	2,329	25.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		3.00000	2	25.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,136.00000	1,339	18.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		17.00000	13	18.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		34.00000	43	23.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,914.00000	1,716	23.24	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.45	Call			4.00000	5	27.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,884.00000	3,679	27.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			1.00000	1	31.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,881.00000	5,675	31.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			0.00000	1	35.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,881.00000	7,674	35.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call			3,820.00000	4,026	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put			0.00000	0	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call			2,820.00000	3,027	30.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			1.00000	1	30.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call			1,824.00000	2,030	23.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put			5.00000	4	23.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call			859.00000	1,048	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put			39.00000	22	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call			24.00000	34	24.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			2,205.00000	2,007	24.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			3.00000	4	27.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			4,183.00000	3,978	27.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			1.00000	1	32.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			6,181.00000	5,975	32.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call			0.00000	0	36.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			8,181.00000	7,974	36.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			3,720.00000	3,926	24.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	24.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			2,720.00000	2,927	30.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			1.00000	1	30.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			1,725.00000	1,931	22.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			6.00000	5	22.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call			773.00000	957	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			53.00000	31	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			22.00000	30	24.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			2,302.00000	2,104	24.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			3.00000	3	28.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			4,283.00000	4,077	28.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call			1.00000	1	32.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			6,281.00000	6,075	32.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call			0.00000	0	36.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			8,281.00000	8,074	36.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			3,620.00000	3,826	25.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	25.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			2,621.00000	2,827	29.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			1.00000	1	29.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			1,626.00000	1,832	22.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			7.00000	6	22.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			690.00000	868	16.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.95	Put		71.00000	42	16.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		19.00000	26	24.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,400.00000	2,200	24.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		3.00000	3	28.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,383.00000	4,177	28.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		1.00000	1	32.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,381.00000	6,175	32.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		0.00000	0	36.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,381.00000	8,174	36.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,670.00000	3,876	25.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	25.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,671.00000	2,877	29.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		1.00000	1	29.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,676.00000	1,881	22.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		6.00000	5	22.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		731.00000	912	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		61.00000	36	16.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		20.00000	28	24.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,351.00000	2,152	24.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		3.00000	3	28.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,333.00000	4,127	28.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		1.00000	1	32.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,331.00000	6,125	32.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		0.00000	0	36.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,331.00000	8,124	36.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		3,770.00000	3,976	24.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	24.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,770.00000	2,977	30.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		1.00000	1	30.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,775.00000	1,981	23.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		5.00000	4	23.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		815.00000	1,002	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		46.00000	26	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		23.00000	32	24.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,253.00000	2,055	24.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		3.00000	4	28.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,233.00000	4,027	28.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	32.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,231.00000	6,025	32.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	0	36.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,231.00000	8,024	36.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.82330	6.61560		16.31	682,330.00	100	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		372.00000	483	16.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		357.00000	260	16.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		395.00000	511	16.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	6.55	Put			330.00000	238	16.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call			353.00000	457	16.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put			388.00000	283	16.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call			420.00000	540	15.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put			304.00000	217	15.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call			335.00000	431	16.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put			419.00000	308	16.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call			4,116.00000	4,323	31.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put			0.00000	0	31.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call			3,116.00000	3,324	28.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put			1.00000	1	28.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call			2,123.00000	2,329	22.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put			7.00000	6	22.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call			1,145.00000	1,348	16.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put			30.00000	25	16.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call			73.00000	88	22.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put			1,957.00000	1,764	22.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call			8.00000	15	25.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put			3,892.00000	3,692	25.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call			3.00000	4	28.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put			5,887.00000	5,680	28.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call			1.00000	1	30.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put			7,886.00000	7,678	30.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call			4,066.00000	4,273	31.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put			0.00000	0	31.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call			3,067.00000	3,274	28.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put			1.00000	1	28.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call			2,073.00000	2,280	22.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put			8.00000	6	22.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call			1,097.00000	1,300	16.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put			32.00000	26	16.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call			71.00000	85	22.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put			2,005.00000	1,811	22.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call			7.00000	15	25.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put			3,942.00000	3,741	25.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call			3.00000	3	28.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put			5,937.00000	5,730	28.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call			1.00000	1	31.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put			7,936.00000	7,728	31.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call			4,016.00000	4,223	31.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put			0.00000	0	31.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call			3,017.00000	3,224	27.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put			1.00000	1	27.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call			2,024.00000	2,230	22.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put			8.00000	7	22.45	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	5.60	Call			1,050.00000	1,252	16.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put			34.00000	28	16.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call			69.00000	82	22.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put			2,053.00000	1,859	22.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call			7.00000	14	25.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put			3,991.00000	3,791	25.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call			3.00000	3	28.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put			5,987.00000	5,780	28.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call			1.00000	1	31.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put			7,986.00000	7,778	31.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call			3,966.00000	4,173	31.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put			0.00000	0	31.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call			2,967.00000	3,174	27.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put			1.00000	1	27.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call			1,975.00000	2,181	22.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put			9.00000	8	22.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call			1,006.00000	1,204	16.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put			40.00000	30	16.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call			65.00000	80	23.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put			2,099.00000	1,906	23.12	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call			7.00000	14	25.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put			4,041.00000	3,840	25.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call			3.00000	3	28.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put			6,037.00000	5,830	28.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call			1.00000	1	31.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put			8,035.00000	7,828	31.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call			0.00000	4,023	31.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put			0.00000	0	31.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call			0.00000	3,025	26.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put			0.00000	2	26.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call			0.00000	2,033	21.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put			0.00000	10	21.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call			0.00000	1,061	15.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put			0.00000	38	15.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Call			0.00000	383	16.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put			0.00000	360	16.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call			0.00000	73	23.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put			0.00000	2,049	23.68	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call			0.00000	12	26.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put			0.00000	3,989	26.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call			0.00000	3	28.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put			0.00000	5,980	28.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call			0.00000	1	31.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put			0.00000	7,978	31.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b>Total for Derivatives:</b>								<b>195,374,768.72</b>	<b>23,057</b>	<b>1,011,440.00</b>

**Grand Total:** 195,374,768.72 23,057 1,011,440.00