



# Daily MTM Report

Daily summary for 14/10/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.33200	7.33100			0.00	0	0.00
R155 On 31/08/2011 Bond			7.61500	7.62000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.49500	8.49000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.10500	9.07000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.56000	8.55500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.01000	9.00000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.03000	9.02500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.62500	8.62000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.17000	9.16000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.17000	9.16000			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			8.70000	8.66000			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			7.36570	7.44400		18.43	27,282,552.80	3,704	349,686.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		509.00000	447	18.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		65.00000	82	18.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call		275.00000	229	18.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put		181.00000	213	18.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		223.00000	189	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		229.00000	274	18.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		140.00000	117	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		396.00000	451	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		334.00000	283	18.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		140.00000	167	18.46	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		248.00000	208	18.69	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		204.00000	243	18.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		52.00000	42	23.24	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		858.00000	926	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		223.00000	189	18.96	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		229.00000	274	18.96	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		185.00000	156	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		291.00000	341	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		203.00000	172	19.23	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		259.00000	306	19.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call		154.00000	129	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put		360.00000	413	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		127.00000	106	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		433.00000	491	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		116.00000	97	20.83	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		472.00000	531	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		185.00000	156	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		291.00000	341	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		169.00000	142	19.76	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		325.00000	376	19.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		80.00000	66	21.90	0.00	0	2,560.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		636.00000	700	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		44.00000	35	23.77	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		950.00000	1,020	23.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.90	Call			97.00000	80	21.37	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			553.00000	614	21.37	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			127.00000	106	20.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			433.00000	491	20.56	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			74.00000	60	22.17	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			680.00000	745	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			140.00000	117	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			396.00000	451	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			13.00000	10	28.31	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,769.00000	1,844	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,756.00000	4,834	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	40.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,956.00000	6,034	40.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	44.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,156.00000	7,234	44.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			19.00000	15	26.71	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,475.00000	1,549	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			365.00000	312	18.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			121.00000	146	18.48	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			88.00000	73	21.63	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			594.00000	657	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			88.00000	73	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			594.00000	657	21.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			67.00000	55	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			723.00000	789	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			56.00000	46	22.97	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			812.00000	880	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			56.00000	46	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			812.00000	880	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	38.68	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,556.00000	5,634	38.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1.00000	1	30.89	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,107.00000	3,185	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	35.88	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,856.00000	4,934	35.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			4.00000	3	29.93	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,460.00000	2,537	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			74.00000	60	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			680.00000	745	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			106.00000	88	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			512.00000	572	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			22.00000	17	26.18	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,378.00000	1,452	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			25.00000	20	25.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.70	Put		1,281.00000	1,354	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		62.00000	50	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		768.00000	835	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		48.00000	39	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		904.00000	973	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		40.00000	32	24.04	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		996.00000	1,067	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		34.00000	27	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		1,090.00000	1,162	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		32.00000	25	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		1,138.00000	1,210	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		37.00000	30	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		1,043.00000	1,114	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		48.00000	39	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		904.00000	973	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		37.00000	30	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		1,043.00000	1,114	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		44.00000	35	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		950.00000	1,020	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		9.00000	6	29.34	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		2,065.00000	2,140	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		32.00000	25	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		1,138.00000	1,210	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		29.00000	23	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		1,185.00000	1,258	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		29.00000	23	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		1,185.00000	1,258	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		23.00000	19	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		1,329.00000	1,403	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		27.00000	22	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		1,233.00000	1,306	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		18.00000	14	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,524.00000	1,598	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		19.00000	15	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		1,475.00000	1,549	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		20.00000	16	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,426.00000	1,500	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		25.00000	20	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		1,281.00000	1,354	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		17.00000	13	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		1,573.00000	1,647	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		14.00000	11	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		1,720.00000	1,795	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		11.00000	9	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		1,867.00000	1,943	28.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.40	Call			10.00000	7	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,966.00000	2,042	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			10.00000	7	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			2,016.00000	2,091	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			11.00000	9	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,867.00000	1,943	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			8.00000	6	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,114.00000	2,190	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			10.00000	7	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			2,016.00000	2,091	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			5.00000	3	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,361.00000	2,438	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			2.00000	2	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,708.00000	2,786	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			3.00000	2	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,559.00000	2,636	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			4.00000	3	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,410.00000	2,487	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			4.00000	3	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,410.00000	2,487	29.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			3.00000	2	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,609.00000	2,686	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			2.00000	1	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,908.00000	2,985	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1.00000	1	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			3,007.00000	3,085	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1.00000	1	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			3,057.00000	3,135	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1.00000	1	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,157.00000	3,235	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1.00000	0	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,357.00000	3,435	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,606.00000	3,685	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			0.00000	0	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,556.00000	3,635	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1.00000	0	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,457.00000	3,535	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			2.00000	1	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,858.00000	2,935	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1.00000	1	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,957.00000	3,035	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1.00000	1	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,207.00000	3,285	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1.00000	0	31.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.75	Put		3,307.00000	3,385	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		1.00000	0	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		3,357.00000	3,435	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		2.00000	1	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,758.00000	2,836	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		3.00000	2	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,659.00000	2,736	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		1.00000	1	30.89	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		3,107.00000	3,185	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		1.00000	1	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		3,257.00000	3,335	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		3.00000	2	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,659.00000	2,736	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		0.00000	0	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,706.00000	3,785	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		0.00000	0	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,656.00000	3,735	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,856.00000	3,934	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		0.00000	0	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,756.00000	3,835	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	35.88	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,856.00000	4,934	35.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		0.00000	0	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		4,156.00000	4,234	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		0.00000	0	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		4,056.00000	4,134	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		0.00000	0	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,556.00000	4,634	34.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		0.00000	0	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,956.00000	5,034	36.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	37.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,356.00000	5,434	37.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	39.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,756.00000	5,834	39.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,456.00000	4,534	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		0.00000	0	37.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		5,256.00000	5,334	37.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	39.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,656.00000	5,734	39.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		15.00000	11	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,671.00000	1,746	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		6.00000	4	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		2,262.00000	2,338	29.63	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 14/12/2009 Currency Future	12.10	Call			0.00000	0	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,656.00000	4,734	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	39.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,856.00000	5,934	39.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			7.00000	5	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,163.00000	2,239	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			2.00000	1	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,758.00000	2,836	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	0	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,956.00000	4,034	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	37.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,156.00000	5,234	37.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			22.00000	17	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,378.00000	1,452	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,356.00000	4,434	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	40.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,156.00000	6,234	40.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			5,056.00000	5,134	36.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	39.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,656.00000	5,734	39.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	41.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,256.00000	6,334	41.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,256.00000	4,334	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	38.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,456.00000	5,534	38.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			6,056.00000	6,134	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	37.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,356.00000	5,434	37.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			11.00000	8	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,917.00000	1,993	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			4.00000	2	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,510.00000	2,587	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,306.00000	4,384	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	36.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,906.00000	4,984	36.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	38.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,506.00000	5,584	38.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	40.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			6,106.00000	6,184	40.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	33.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,356.00000	4,434	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			12.00000	9	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,818.00000	1,894	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,606.00000	3,685	31.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,206.00000	4,284	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			0.00000	0	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			4,806.00000	4,884	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	38.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,406.00000	5,484	38.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			15.00000	11	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,671.00000	1,746	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,656.00000	4,734	35.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			5.00000	4	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			2,311.00000	2,388	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			0.00000	0	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			3,506.00000	3,585	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,106.00000	4,184	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			0.00000	0	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			4,706.00000	4,784	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			0.00000	0	39.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			5,806.00000	5,884	39.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,856.00000	3,934	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			20.00000	16	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,426.00000	1,500	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			0.00000	0	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			3,806.00000	3,884	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,406.00000	4,484	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			13.00000	10	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,769.00000	1,844	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			0.00000	0	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			3,906.00000	3,984	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			0.00000	0	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,506.00000	4,584	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			0.00000	0	36.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			5,106.00000	5,184	36.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	41.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			6,306.00000	6,384	41.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,456.00000	4,534	34.27	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	41.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,456.00000	6,534	41.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	41.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,356.00000	6,434	41.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,406.00000	4,484	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	36.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			5,006.00000	5,084	36.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	41.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,206.00000	6,284	41.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	42.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,556.00000	6,634	42.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,206.00000	4,284	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	38.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,406.00000	5,484	38.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	42.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,606.00000	6,684	42.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	40.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			6,006.00000	6,084	40.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	40.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,906.00000	5,984	40.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			27.00000	22	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,233.00000	1,306	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	37.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,206.00000	5,284	37.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	38.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,606.00000	5,684	38.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			365.00000	312	18.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			121.00000	146	18.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			18.00000	14	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,524.00000	1,598	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			1.00000	0	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,407.00000	3,485	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,106.00000	4,184	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	40.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,906.00000	5,984	40.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			303.00000	255	18.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			159.00000	189	18.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			590.00000	524	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			46.00000	58	18.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			140.00000	117	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			396.00000	451	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			632.00000	565	18.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.85	Put			38.00000	49	18.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			2.00000	2	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,708.00000	2,786	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			549.00000	485	18.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			55.00000	69	18.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call			2.00000	1	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put			2,808.00000	2,886	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	36.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,906.00000	4,984	36.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			549.00000	485	18.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			55.00000	69	18.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			675.00000	606	18.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			31.00000	41	18.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,894.00000	3,816	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call			2,394.00000	2,316	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put			0.00000	0	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			904.00000	830	18.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			10.00000	14	18.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put			8,106.00000	8,184	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call			4,144.00000	4,066	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put			0.00000	0	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,644.00000	2,566	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call			1,148.00000	1,070	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put			4.00000	5	19.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			116.00000	97	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			472.00000	531	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call			0.00000	0	46.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put			7,856.00000	7,934	46.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	37.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,206.00000	5,284	37.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call			2,444.00000	2,366	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put			0.00000	0	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call			1,446.00000	1,368	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put			2.00000	2	21.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,645.00000	1,567	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	1	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call			0.00000	0	45.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put			7,706.00000	7,784	45.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call			2,694.00000	2,616	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put			0.00000	0	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call			1,695.00000	1,617	23.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			1.00000	1	23.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	6.75	Call			720.00000	649	18.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			26.00000	34	18.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	46.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,806.00000	7,884	46.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,594.00000	2,516	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,595.00000	1,517	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			1.00000	1	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,906.00000	7,984	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,544.00000	2,466	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,545.00000	1,467	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			1.00000	2	22.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,956.00000	8,034	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,794.00000	2,716	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,795.00000	1,717	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			1.00000	1	24.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			811.00000	738	18.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			17.00000	22	18.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,844.00000	2,766	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,845.00000	1,766	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			1.00000	1	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			857.00000	784	18.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			13.00000	18	18.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	45.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,656.00000	7,734	45.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			2,994.00000	2,916	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			1,994.00000	1,916	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,000.00000	925	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			6.00000	9	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			4.00000	2	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,510.00000	2,587	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	45.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,506.00000	7,584	45.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,094.00000	3,016	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,094.00000	2,016	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			0.00000	0	27.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,099.00000	1,021	18.77	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	6.35	Put			5.00000	5	18.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	44.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,406.00000	7,484	44.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,144.00000	3,066	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,144.00000	2,066	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	44.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,356.00000	7,434	44.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,194.00000	3,116	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,194.00000	2,116	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,198.00000	1,120	19.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			4.00000	4	19.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	44.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,306.00000	7,384	44.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,044.00000	2,966	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,044.00000	1,966	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	26.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,049.00000	973	18.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			5.00000	7	18.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	45.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,456.00000	7,534	45.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,394.00000	3,316	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,396.00000	1,318	21.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			2.00000	2	21.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			471.00000	411	18.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			77.00000	95	18.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	43.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			7,106.00000	7,184	43.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,494.00000	3,416	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,494.00000	2,416	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	28.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,496.00000	1,418	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			2.00000	2	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			4,006.00000	4,084	32.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	43.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			7,006.00000	7,084	43.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	42.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,506.00000	6,584	42.02	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 14/12/2009 Currency Future	15.95	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,506.00000	8,584	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,606.00000	4,684	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,606.00000	8,684	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,294.00000	3,216	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,294.00000	2,216	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	27.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,297.00000	1,219	20.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			3.00000	3	20.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			399.00000	343	18.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			105.00000	128	18.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	42.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,706.00000	6,784	42.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,706.00000	8,784	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	42.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,806.00000	6,884	42.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,806.00000	8,884	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,244.00000	3,166	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,244.00000	2,166	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,247.00000	1,169	20.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			3.00000	4	20.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	42.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,756.00000	6,834	42.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,756.00000	8,834	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	43.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,956.00000	7,034	43.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,956.00000	9,034	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			9,006.00000	9,084	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			2,944.00000	2,866	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			1,945.00000	1,866	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			1.00000	1	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			952.00000	877	18.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			8.00000	11	18.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	43.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put			7,056.00000	7,134	43.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			9,056.00000	9,134	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	43.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,856.00000	6,934	43.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,856.00000	8,934	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,444.00000	3,366	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	29.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,556.00000	8,634	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,594.00000	3,516	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	41.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,406.00000	6,484	41.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,406.00000	8,484	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,344.00000	3,266	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	30.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,344.00000	2,266	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			0.00000	0	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,346.00000	1,268	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			2.00000	3	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			434.00000	376	18.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			90.00000	111	18.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	42.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,656.00000	6,734	42.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,656.00000	8,734	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,544.00000	3,466	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,456.00000	8,534	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	43.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,906.00000	6,984	43.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,906.00000	8,984	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			3,644.00000	3,566	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,644.00000	2,566	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,645.00000	1,567	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			1.00000	1	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			675.00000	606	18.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			31.00000	41	18.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	15.80	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,356.00000	8,434	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,694.00000	3,616	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	27.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,306.00000	8,384	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,794.00000	3,716	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			6.00000	4	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,212.00000	2,289	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,206.00000	8,284	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,844.00000	3,766	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	27.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			7.00000	5	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,163.00000	2,239	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,156.00000	8,234	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,744.00000	3,666	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,744.00000	2,666	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,745.00000	1,667	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			1.00000	1	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			765.00000	693	18.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			21.00000	28	18.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			6.00000	4	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,262.00000	2,338	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,256.00000	8,334	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,894.00000	3,816	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	26.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			2,894.00000	2,816	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			1,895.00000	1,816	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			1.00000	1	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			904.00000	830	18.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			10.00000	14	18.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			3,944.00000	3,866	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			8,056.00000	8,134	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			3,994.00000	3,916	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			2,994.00000	2,916	31.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		1,994.00000	1,916	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		0.00000	0	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,000.00000	925	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		6.00000	9	18.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		8,006.00000	8,084	46.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Call		4,044.00000	3,966	25.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Put		0.00000	0	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.49270	7.57200		18.81	779,240.80	104	30,750.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		740.00000	680	18.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		118.00000	137	18.42	68,500,000.00	500	500.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		401.00000	359	18.81	35,900,000.00	100	100.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		329.00000	367	18.81	36,700,000.00	100	100.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		377.00000	340	19.01	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		355.00000	397	19.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		182.00000	163	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		860.00000	920	21.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		569.00000	517	18.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		197.00000	224	18.60	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		304.00000	273	19.82	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		482.00000	531	19.82	0.00	0	100.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		120.00000	107	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,248.00000	1,314	23.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		357.00000	322	19.22	0.00	0	17.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		385.00000	429	19.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		321.00000	289	19.62	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		449.00000	496	19.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		289.00000	259	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		517.00000	566	20.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		260.00000	233	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		588.00000	640	20.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		339.00000	305	19.42	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		417.00000	462	19.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		704.00000	645	18.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		132.00000	152	18.46	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		274.00000	246	20.22	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		552.00000	603	20.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		201.00000	180	21.43	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		779.00000	837	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		321.00000	289	19.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		449.00000	496	19.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		22.00000	19	31.20	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,500.00000	3,576	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		6.00000	5	31.73	0.00	0	28,586.00



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	12.30	Put		4,734.00000	4,812	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		143.00000	128	22.84	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		1,071.00000	1,135	22.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		83.00000	74	25.45	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,661.00000	1,731	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		49.00000	43	27.84	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,327.00000	2,400	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		165.00000	147	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		943.00000	1,005	22.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		57.00000	50	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		2,135.00000	2,208	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		222.00000	199	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		700.00000	756	21.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		211.00000	189	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		739.00000	796	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		234.00000	210	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		662.00000	717	20.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		191.00000	171	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		819.00000	878	21.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		150.00000	134	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		1,028.00000	1,091	22.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call		157.00000	140	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put		985.00000	1,048	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		173.00000	155	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		901.00000	962	22.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		137.00000	122	23.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		1,115.00000	1,179	23.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		125.00000	111	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		1,203.00000	1,269	23.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call		131.00000	117	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put		1,159.00000	1,224	23.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call		115.00000	102	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put		1,293.00000	1,359	23.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call		101.00000	90	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put		1,429.00000	1,497	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call		89.00000	80	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put		1,567.00000	1,637	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		97.00000	86	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,475.00000	1,543	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call		105.00000	94	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put		1,383.00000	1,451	24.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		74.00000	66	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,802.00000	1,873	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		69.00000	61	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		1,897.00000	1,969	26.46	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 15/03/2010 Currency Future	9.55	Call			62.00000	55	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			2,040.00000	2,112	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			67.00000	59	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,945.00000	2,016	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			57.00000	50	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,135.00000	2,208	27.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			17.00000	15	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,945.00000	4,022	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			60.00000	53	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			2,088.00000	2,160	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			47.00000	41	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,375.00000	2,448	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			42.00000	37	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,520.00000	2,594	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			35.00000	30	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,763.00000	2,838	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			40.00000	35	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,568.00000	2,643	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			45.00000	40	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,423.00000	2,497	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			45.00000	40	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,423.00000	2,497	28.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			39.00000	34	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,617.00000	2,691	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			39.00000	34	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,617.00000	2,691	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			30.00000	27	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,958.00000	3,034	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			29.00000	26	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			3,007.00000	3,083	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			31.00000	27	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,909.00000	2,985	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			28.00000	25	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			3,056.00000	3,132	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			26.00000	22	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			3,204.00000	3,280	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			22.00000	19	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,450.00000	3,527	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			19.00000	17	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,697.00000	3,774	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			20.00000	17	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,648.00000	3,724	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			21.00000	18	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,549.00000	3,625	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			20.00000	18	31.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,598.00000	3,675	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		24.00000	21	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,302.00000	3,378	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		25.00000	22	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,253.00000	3,329	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		23.00000	20	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,401.00000	3,477	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		22.00000	19	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,500.00000	3,576	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		24.00000	20	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,352.00000	3,428	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		27.00000	23	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		3,155.00000	3,231	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		28.00000	25	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		3,056.00000	3,132	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		25.00000	22	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,253.00000	3,329	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		19.00000	16	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,747.00000	3,824	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		17.00000	15	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,885.00000	3,962	32.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		18.00000	16	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,796.00000	3,873	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		18.00000	16	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,796.00000	3,873	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		18.00000	15	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,846.00000	3,923	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		14.00000	12	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		4,092.00000	4,169	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		17.00000	15	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,895.00000	3,972	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		13.00000	11	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		4,191.00000	4,268	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		16.00000	14	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,994.00000	4,071	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		15.00000	13	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		4,043.00000	4,120	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		53.00000	46	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		2,231.00000	2,304	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		42.00000	37	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,520.00000	2,594	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		36.00000	32	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,714.00000	2,789	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		34.00000	29	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,812.00000	2,887	29.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.55	Call			4.00000	4	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,982.00000	5,061	31.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			64.00000	57	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,992.00000	2,064	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			15.00000	13	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			4,043.00000	4,120	32.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			1.00000	1	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			6,129.00000	6,208	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			71.00000	63	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,849.00000	1,921	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			24.00000	21	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,302.00000	3,378	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			1.00000	1	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,979.00000	6,058	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			77.00000	68	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,755.00000	1,826	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			1.00000	1	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,879.00000	5,958	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			80.00000	71	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,708.00000	1,778	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			21.00000	18	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,549.00000	3,625	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			1.00000	1	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,829.00000	5,908	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			86.00000	76	25.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,614.00000	1,684	25.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			1.00000	1	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,729.00000	5,808	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			11.00000	9	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,289.00000	4,367	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			1.00000	1	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,379.00000	6,458	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			55.00000	48	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,183.00000	2,256	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			14.00000	11	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			4,142.00000	4,219	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			12.00000	10	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			4,240.00000	4,317	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			1.00000	1	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,329.00000	6,408	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			11.00000	9	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,289.00000	4,367	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			10.00000	8	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,388.00000	4,465	32.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			9.00000	7	31.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.05	Put		4,487.00000	4,564	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		1.00000	1	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		6,579.00000	6,658	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		51.00000	45	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		2,279.00000	2,352	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		19.00000	16	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,747.00000	3,824	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		12.00000	10	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,240.00000	4,317	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		10.00000	9	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,338.00000	4,416	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		1.00000	1	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,429.00000	6,508	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		1.00000	1	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,229.00000	6,308	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		74.00000	66	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,802.00000	1,873	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		1.00000	1	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,929.00000	6,008	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		110.00000	98	24.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,338.00000	1,405	24.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		2.00000	1	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,630.00000	5,709	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		97.00000	86	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,475.00000	1,543	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		28.00000	24	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,106.00000	3,181	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		20.00000	18	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,598.00000	3,675	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		1.00000	1	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,779.00000	5,858	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		24.00000	20	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,352.00000	3,428	30.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		18.00000	15	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,846.00000	3,923	32.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		1.00000	1	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		6,029.00000	6,108	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		29.00000	26	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		3,007.00000	3,083	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		28.00000	24	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,106.00000	3,181	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		1.00000	1	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,679.00000	5,759	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		93.00000	83	24.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,521.00000	1,590	24.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.65	Call		1.00000	1	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		6,079.00000	6,158	30.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		2.00000	1	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,580.00000	5,659	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		33.00000	28	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,861.00000	2,936	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		2.00000	2	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		5,430.00000	5,509	31.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		34.00000	29	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,812.00000	2,887	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		2.00000	2	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		5,380.00000	5,459	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		3.00000	2	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		5,281.00000	5,360	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		38.00000	33	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,666.00000	2,740	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		35.00000	30	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		2,763.00000	2,838	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		3.00000	2	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		5,331.00000	5,409	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		44.00000	38	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		2,472.00000	2,545	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		5.00000	4	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		4,933.00000	5,011	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		51.00000	45	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		2,279.00000	2,352	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call		5.00000	4	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,833.00000	4,912	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		247.00000	221	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		625.00000	678	20.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		6.00000	5	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,784.00000	4,862	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		40.00000	35	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,568.00000	2,643	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		38.00000	33	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,666.00000	2,740	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		3.00000	3	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		5,131.00000	5,210	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		49.00000	43	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,327.00000	2,400	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		5.00000	4	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,883.00000	4,961	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		55.00000	48	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		2,183.00000	2,256	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		67.00000	59	26.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,945.00000	2,016	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		6.00000	5	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,784.00000	4,862	31.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		71.00000	63	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,849.00000	1,921	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		6.00000	5	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,684.00000	4,763	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		3,922.00000	3,843	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,424.00000	2,345	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		2.00000	3	24.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		978.00000	910	18.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		56.00000	67	18.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		4.00000	3	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		5,082.00000	5,160	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		0.00000	0	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		8,078.00000	8,158	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,172.00000	4,093	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,673.00000	2,594	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		1.00000	2	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,203.00000	1,129	18.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		31.00000	36	18.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		0.00000	0	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,828.00000	7,908	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		509.00000	460	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		237.00000	267	18.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		86.00000	76	25.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,614.00000	1,684	25.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		80.00000	71	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,708.00000	1,778	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		60.00000	53	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		2,088.00000	2,160	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		9.00000	8	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,437.00000	4,515	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,474.00000	2,395	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		2.00000	2	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,489.00000	1,412	19.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		17.00000	19	19.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		634.00000	579	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		162.00000	186	18.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		8.00000	7	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,536.00000	4,614	31.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		2.00000	2	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,530.00000	5,609	31.00	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 15/03/2010 Currency Future	4.95	Call			2,624.00000	2,544	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			2.00000	2	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,634.00000	1,557	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			12.00000	14	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,683.00000	1,605	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			11.00000	12	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			777.00000	716	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			105.00000	123	18.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,723.00000	2,644	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			1.00000	1	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,732.00000	1,654	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			10.00000	11	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			816.00000	752	18.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			94.00000	110	18.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,524.00000	2,445	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			2.00000	2	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,537.00000	1,460	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			15.00000	17	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			669.00000	611	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			147.00000	169	18.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,823.00000	2,744	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	26.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,830.00000	1,752	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			8.00000	9	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			895.00000	829	18.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			73.00000	87	18.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,873.00000	2,794	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,879.00000	1,801	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			7.00000	8	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			936.00000	869	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			64.00000	76	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			7.00000	6	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,635.00000	4,713	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,023.00000	2,943	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,027.00000	1,948	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			5.00000	6	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,064.00000	994	18.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			42.00000	51	18.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			2.00000	2	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,480.00000	5,559	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,073.00000	2,993	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	27.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,076.00000	1,998	22.15	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	5.50	Put		4.00000	5	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,110.00000	1,037	18.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		38.00000	44	18.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,173.00000	3,093	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		1.00000	1	28.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,176.00000	2,097	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		4.00000	4	22.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		453.00000	407	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		281.00000	315	18.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,123.00000	3,043	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	28.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,126.00000	2,047	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		4.00000	5	22.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,157.00000	1,083	18.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		35.00000	40	18.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		426.00000	383	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		304.00000	340	18.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		2,973.00000	2,894	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	27.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		1,978.00000	1,899	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		6.00000	6	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,021.00000	951	18.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		49.00000	59	18.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,222.00000	3,143	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		0.00000	0	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,225.00000	2,146	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		3.00000	4	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,250.00000	1,175	18.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		28.00000	33	18.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		480.00000	433	18.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		258.00000	290	18.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,372.00000	3,293	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		0.00000	0	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,375.00000	2,296	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		3.00000	3	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,393.00000	1,316	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		21.00000	24	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		3,472.00000	3,393	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		0.00000	0	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		4.00000	3	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		5,032.00000	5,111	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		1.00000	1	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		6,529.00000	6,608	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		0.00000	0	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		8,528.00000	8,607	33.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	14.20	Call			1.00000	1	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,629.00000	6,708	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	0	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,628.00000	8,707	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,272.00000	3,193	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	28.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,275.00000	2,196	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			3.00000	3	23.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,297.00000	1,222	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			25.00000	29	18.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			1.00000	0	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,729.00000	6,808	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,728.00000	8,807	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			1.00000	0	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,829.00000	6,908	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,828.00000	8,907	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			1.00000	0	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,779.00000	6,858	32.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,778.00000	8,857	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			0.00000	0	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,978.00000	7,058	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,978.00000	9,057	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			0.00000	0	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			7,028.00000	7,108	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			9,028.00000	9,107	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			2,923.00000	2,844	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			1,928.00000	1,850	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			6.00000	7	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			0.00000	0	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			7,078.00000	7,158	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			9,078.00000	9,157	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			1.00000	0	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,879.00000	6,958	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,878.00000	8,957	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,422.00000	3,343	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			0.00000	0	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,441.00000	1,364	19.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.15	Put			19.00000	21	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			601.00000	547	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put			179.00000	205	18.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			7.00000	6	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,585.00000	4,663	31.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			0.00000	0	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,578.00000	8,657	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			3,522.00000	3,443	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	0	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			1.00000	1	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			6,479.00000	6,558	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			0.00000	0	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			8,478.00000	8,557	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			3,572.00000	3,493	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			2,574.00000	2,495	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			2.00000	2	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			1,586.00000	1,508	20.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			14.00000	15	20.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			0.00000	0	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			8,428.00000	8,507	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,322.00000	3,243	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			0.00000	0	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			2,325.00000	2,246	23.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			3.00000	3	23.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			1,345.00000	1,269	19.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			23.00000	26	19.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			538.00000	488	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			216.00000	245	18.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			1.00000	1	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			6,679.00000	6,758	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			0.00000	0	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			8,678.00000	8,757	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call			1.00000	0	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put			6,929.00000	7,008	32.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call			0.00000	0	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put			8,928.00000	9,007	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call			3,672.00000	3,593	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call			0.00000	0	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			8,328.00000	8,407	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			3,722.00000	3,643	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	31.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			1.00000	1	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			6,279.00000	6,358	31.19	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 15/03/2010 Currency Future	15.85	Call			0.00000	0	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			8,278.00000	8,357	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call			3,772.00000	3,693	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	31.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			2,773.00000	2,694	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			1.00000	1	26.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			1,781.00000	1,703	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			9.00000	10	20.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			855.00000	790	18.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			83.00000	98	18.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			0.00000	0	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			8,228.00000	8,307	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call			3,872.00000	3,793	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put			0.00000	0	32.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,873.00000	2,794	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,879.00000	1,801	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			7.00000	8	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			936.00000	869	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			64.00000	76	18.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call			0.00000	0	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put			8,128.00000	8,208	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call			4,022.00000	3,943	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put			0.00000	0	33.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,023.00000	2,943	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	27.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,027.00000	1,948	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			5.00000	6	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,064.00000	994	18.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			42.00000	51	18.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			377.00000	340	19.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			355.00000	397	19.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call			0.00000	0	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put			7,978.00000	8,058	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call			3,972.00000	3,893	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put			0.00000	0	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call			0.00000	0	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put			8,028.00000	8,108	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Call			4,072.00000	3,993	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Put			0.00000	0	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Call			0.00000	0	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Put			7,928.00000	8,008	33.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.61870		7.69930		18.95	1,196,135.90	157	17,106.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			903.00000	844	18.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			154.00000	176	18.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.20	Call			738.00000	685	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			239.00000	266	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			522.00000	478	18.95	86,040,000.00	180	180.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			423.00000	460	18.95	59,800,000.00	130	130.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			477.00000	441	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			478.00000	522	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			376.00000	346	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			677.00000	728	20.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			259.00000	238	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			1,059.00000	1,119	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			769.00000	715	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			220.00000	246	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			499.00000	459	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			450.00000	490	19.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			440.00000	406	19.61	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			541.00000	588	19.61	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			174.00000	160	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,574.00000	1,641	23.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			477.00000	441	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			478.00000	522	19.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			440.00000	406	19.61	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			541.00000	588	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			458.00000	423	19.45	0.00	0	433.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			509.00000	554	19.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			391.00000	360	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			642.00000	692	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			362.00000	333	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			712.00000	764	20.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			423.00000	390	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			574.00000	622	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			310.00000	286	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			861.00000	917	21.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			299.00000	275	21.27	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			900.00000	956	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			391.00000	360	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			642.00000	692	20.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			39.00000	35	31.67	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,489.00000	4,566	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			23.00000	21	33.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,724.00000	5,802	33.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			2.00000	2	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,803.00000	9,883	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			407.00000	375	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			607.00000	656	19.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			146.00000	134	24.90	0.00	0	3,163.00

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	Put			1,846.00000	1,915	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			104.00000	95	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,405.00000	2,476	26.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			278.00000	256	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			979.00000	1,037	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			335.00000	308	20.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			785.00000	839	20.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			322.00000	297	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			823.00000	878	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			288.00000	265	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			939.00000	996	21.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			241.00000	221	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,142.00000	1,203	22.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			268.00000	246	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			1,019.00000	1,078	21.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			250.00000	229	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			1,100.00000	1,161	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			233.00000	214	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,183.00000	1,245	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			163.00000	150	24.24	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,664.00000	1,731	24.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			225.00000	207	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			1,226.00000	1,288	22.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			210.00000	193	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,311.00000	1,375	22.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			217.00000	200	22.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,268.00000	1,331	22.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			203.00000	187	23.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,354.00000	1,418	23.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			185.00000	170	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,485.00000	1,551	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			197.00000	181	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,398.00000	1,462	23.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			179.00000	165	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,530.00000	1,596	23.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			168.00000	155	24.08	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,619.00000	1,686	24.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			191.00000	175	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,441.00000	1,507	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			138.00000	127	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,939.00000	2,008	25.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			127.00000	116	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			2,078.00000	2,148	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			134.00000	123	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,985.00000	2,055	25.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.75	Call			120.00000	110	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			2,171.00000	2,241	25.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			131.00000	120	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			2,031.00000	2,101	25.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			43.00000	39	31.23	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,244.00000	4,320	31.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			124.00000	113	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			2,125.00000	2,194	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			96.00000	87	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,546.00000	2,618	26.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			84.00000	76	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,785.00000	2,858	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			93.00000	85	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,594.00000	2,666	27.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			101.00000	92	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,452.00000	2,523	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			146.00000	134	24.90	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,846.00000	1,915	24.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			117.00000	106	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,218.00000	2,288	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			110.00000	100	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,311.00000	2,382	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			98.00000	90	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,499.00000	2,571	26.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			88.00000	80	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,689.00000	2,762	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			34.00000	31	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,735.00000	4,812	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			113.00000	103	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,264.00000	2,335	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			107.00000	97	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,358.00000	2,429	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			91.00000	83	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,641.00000	2,714	27.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			86.00000	78	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,737.00000	2,810	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			34.00000	30	32.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,784.00000	4,862	32.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			110.00000	100	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,311.00000	2,382	26.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			88.00000	80	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,689.00000	2,762	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			80.00000	73	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,880.00000	2,954	27.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			32.00000	29	32.46	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	12.60	Put		4,932.00000	5,010	32.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		101.00000	92	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,452.00000	2,523	26.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		86.00000	78	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,737.00000	2,810	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call		82.00000	74	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put		2,832.00000	2,906	27.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call		78.00000	71	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put		2,928.00000	3,002	28.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call		74.00000	67	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put		3,025.00000	3,099	28.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call		30.00000	27	32.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put		5,080.00000	5,158	32.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		113.00000	103	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,264.00000	2,335	26.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call		32.00000	29	32.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,883.00000	4,960	32.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		142.00000	130	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,892.00000	1,961	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		107.00000	97	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,358.00000	2,429	26.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		117.00000	106	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,218.00000	2,288	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		38.00000	34	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,538.00000	4,615	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		150.00000	138	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,801.00000	1,869	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		142.00000	130	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,892.00000	1,961	25.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		37.00000	33	31.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,588.00000	4,664	31.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		154.00000	142	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,755.00000	1,823	24.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		3,950.00000	3,869	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,456.00000	2,375	21.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		6.00000	7	21.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,052.00000	988	17.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		103.00000	120	17.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		57.00000	52	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,607.00000	3,683	29.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		16.00000	13	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,566.00000	6,645	34.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		7.00000	6	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		8,058.00000	8,137	35.12	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,200.00000	4,119	30.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	30.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			2,704.00000	2,624	22.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			5.00000	5	22.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,263.00000	1,191	17.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			64.00000	72	17.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			63.00000	57	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put			3,364.00000	3,439	29.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call			33.00000	30	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put			4,834.00000	4,911	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call			18.00000	15	34.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put			6,319.00000	6,397	34.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call			8.00000	7	35.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put			7,809.00000	7,888	35.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			650.00000	601	18.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			301.00000	332	18.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			159.00000	146	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,709.00000	1,777	24.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			134.00000	123	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,985.00000	2,055	25.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call			44.00000	40	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put			4,195.00000	4,271	31.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call			2,505.00000	2,425	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put			6.00000	6	21.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call			1,534.00000	1,459	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put			35.00000	41	18.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call			58.00000	53	29.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put			3,559.00000	3,634	29.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call			25.00000	22	33.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put			5,526.00000	5,604	33.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call			1,722.00000	1,645	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put			23.00000	27	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call			869.00000	811	18.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put			169.00000	192	18.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call			41.00000	37	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put			4,342.00000	4,419	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call			27.00000	24	33.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put			5,328.00000	5,406	33.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call			54.00000	50	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put			3,705.00000	3,781	30.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call			35.00000	32	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put			4,686.00000	4,763	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call			24.00000	21	33.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put			5,674.00000	5,753	33.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,754.00000	2,673	23.19	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	4.95	Put			4.00000	5	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,770.00000	1,693	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			20.00000	24	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call			52.00000	48	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put			3,803.00000	3,879	30.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call			23.00000	21	33.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put			5,773.00000	5,852	33.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call			2,605.00000	2,524	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			5.00000	6	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			1,628.00000	1,552	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			28.00000	33	18.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			802.00000	746	18.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			202.00000	227	18.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			348.00000	320	20.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			749.00000	802	20.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			76.00000	69	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,977.00000	3,050	28.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			49.00000	45	30.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,950.00000	4,026	30.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			22.00000	19	34.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,922.00000	6,001	34.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			2,555.00000	2,475	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			6.00000	6	22.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			1,581.00000	1,505	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			32.00000	37	18.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			49.00000	44	30.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,999.00000	4,075	30.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			31.00000	28	32.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,982.00000	5,059	32.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			21.00000	19	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,972.00000	6,050	34.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			72.00000	66	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			3,073.00000	3,147	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			48.00000	43	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			4,048.00000	4,124	30.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			30.00000	27	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			5,031.00000	5,109	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			21.00000	18	34.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			6,022.00000	6,100	34.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			51.00000	47	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,852.00000	3,928	30.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			22.00000	20	34.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,823.00000	5,901	34.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			2,803.00000	2,723	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			4.00000	4	23.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.90	Call			1,817.00000	1,740	18.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			18.00000	21	18.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			939.00000	879	18.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			140.00000	160	18.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			84.00000	76	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,785.00000	2,858	27.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			53.00000	49	30.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,754.00000	3,830	30.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			2,853.00000	2,773	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			4.00000	4	23.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			1,865.00000	1,788	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			16.00000	19	19.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			976.00000	915	18.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			127.00000	146	18.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,903.00000	2,822	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			4.00000	4	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,914.00000	1,836	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			14.00000	17	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,014.00000	951	17.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			114.00000	132	17.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			56.00000	51	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,656.00000	3,732	29.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			36.00000	32	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,637.00000	4,714	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			24.00000	22	33.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,625.00000	5,703	33.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,052.00000	2,972	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			3.00000	3	24.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,060.00000	1,981	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			10.00000	12	19.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,133.00000	1,066	17.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			84.00000	97	17.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			59.00000	54	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,510.00000	3,585	29.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			25.00000	23	33.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,476.00000	5,554	33.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,102.00000	3,021	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			3.00000	3	25.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,109.00000	2,029	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			10.00000	11	19.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,176.00000	1,105	17.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			77.00000	87	17.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			60.00000	55	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,461.00000	3,536	29.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			39.00000	36	31.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.10	Put		4,440.00000	4,517	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call		26.00000	23	33.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put		5,427.00000	5,505	33.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call		3,152.00000	3,071	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put		2.00000	3	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call		2,159.00000	2,079	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put		9.00000	10	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,219.00000	1,148	17.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		70.00000	79	17.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		546.00000	501	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		397.00000	432	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		62.00000	56	29.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		3,412.00000	3,488	29.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		40.00000	36	31.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		4,391.00000	4,468	31.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		26.00000	24	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		5,377.00000	5,455	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,202.00000	3,121	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		2.00000	2	25.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,208.00000	2,128	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		9.00000	9	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		571.00000	525	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		371.00000	406	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,002.00000	2,922	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,010.00000	1,932	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		11.00000	13	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,091.00000	1,027	17.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		92.00000	108	17.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		14.00000	11	34.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,814.00000	6,893	34.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		50.00000	46	30.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,901.00000	3,977	30.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		13.00000	11	34.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,864.00000	6,942	34.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		13.00000	11	34.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,914.00000	6,992	34.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		3,401.00000	3,320	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		2.00000	2	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		2,406.00000	2,326	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		7.00000	7	21.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		1,442.00000	1,368	18.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		43.00000	49	18.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		679.00000	628	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		279.00000	309	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
\$ / R On 14/06/2010 Currency Future	12.80	Call			29.00000	26	32.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			5,130.00000	5,208	32.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			15.00000	13	34.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,616.00000	6,694	34.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,451.00000	3,370	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			1.00000	2	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,488.00000	1,414	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			39.00000	45	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			708.00000	656	18.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			259.00000	287	18.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			5.00000	4	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,556.00000	8,635	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,351.00000	3,271	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	26.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,357.00000	2,276	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			7.00000	8	20.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,397.00000	1,323	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			48.00000	55	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			15.00000	13	34.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,666.00000	6,744	34.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			5.00000	4	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,656.00000	8,735	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,251.00000	3,171	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	2	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,257.00000	2,177	20.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			8.00000	9	20.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,307.00000	1,235	18.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			58.00000	66	18.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			596.00000	549	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			347.00000	380	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			14.00000	12	34.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,765.00000	6,843	34.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			5.00000	4	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,755.00000	8,835	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			4.00000	3	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,855.00000	8,935	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			5.00000	3	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,805.00000	8,885	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			72.00000	66	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			3,073.00000	3,147	28.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			30.00000	27	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			5,031.00000	5,109	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			12.00000	10	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			7,013.00000	7,092	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			4.00000	3	35.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	16.70	Put		9,005.00000	9,084	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call		12.00000	10	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put		7,013.00000	7,092	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call		2,953.00000	2,872	24.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put		3.00000	3	24.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call		1,962.00000	1,884	19.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put		13.00000	15	19.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		71.00000	64	28.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		3,121.00000	3,196	28.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		12.00000	10	34.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		7,063.00000	7,141	34.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		4.00000	3	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		9,055.00000	9,134	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		69.00000	63	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		3,170.00000	3,244	28.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		12.00000	10	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		7,113.00000	7,191	34.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		4.00000	3	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		9,105.00000	9,184	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		4.00000	3	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,905.00000	8,984	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		5.00000	4	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,606.00000	8,685	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		3,501.00000	3,420	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		1.00000	1	27.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		16.00000	14	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,517.00000	6,595	34.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		6.00000	4	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,506.00000	8,585	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		3,551.00000	3,470	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		1.00000	1	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		16.00000	14	34.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		6,467.00000	6,545	34.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		6.00000	4	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		8,456.00000	8,536	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call		3,650.00000	3,570	28.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put		1.00000	1	28.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call		2,654.00000	2,574	22.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put		5.00000	5	22.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call		1,675.00000	1,598	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put		25.00000	30	18.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call		835.00000	778	18.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put		185.00000	209	18.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call		17.00000	15	34.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put		6,368.00000	6,446	34.41	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 14/06/2010 Currency Future	16.05	Call			6.00000	5	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,357.00000	8,436	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,700.00000	3,620	28.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	1	28.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			6.00000	5	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,307.00000	8,386	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,800.00000	3,720	28.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	28.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			19.00000	16	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,219.00000	6,298	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			7.00000	5	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,207.00000	8,286	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,850.00000	3,769	29.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	29.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			19.00000	17	34.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,170.00000	6,248	34.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			7.00000	5	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,158.00000	8,237	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,750.00000	3,670	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	28.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,754.00000	2,673	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			4.00000	5	23.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,770.00000	1,693	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			20.00000	24	18.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			903.00000	844	18.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			154.00000	176	18.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			42.00000	38	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,293.00000	4,369	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			18.00000	16	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,269.00000	6,347	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			7.00000	5	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			8,257.00000	8,336	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			3,900.00000	3,819	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			1.00000	1	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,903.00000	2,822	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			4.00000	4	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,914.00000	1,836	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			14.00000	17	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,014.00000	951	17.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			114.00000	132	17.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			45.00000	41	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			4,146.00000	4,222	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			20.00000	17	34.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			6,121.00000	6,199	34.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			7.00000	5	35.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.80	Put		8,108.00000	8,187	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call		46.00000	42	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put		4,097.00000	4,173	30.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call		20.00000	18	34.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put		6,071.00000	6,149	34.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call		4,000.00000	3,919	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Put		1.00000	1	30.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,002.00000	2,922	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	24.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,010.00000	1,932	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		11.00000	13	19.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,091.00000	1,027	17.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		92.00000	108	17.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		8.00000	6	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		8,008.00000	8,087	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Call		4,050.00000	3,969	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Put		0.00000	1	30.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Call		8.00000	6	35.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Put		7,959.00000	8,037	35.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.74510	7.82710		19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		565.00000	528	19.48	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		588.00000	633	19.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Call		606.00000	564	19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Put		529.00000	569	19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		584.00000	546	19.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		557.00000	601	19.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		529.00000	494	19.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		652.00000	699	19.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		547.00000	511	19.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		620.00000	666	19.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		496.00000	463	20.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		719.00000	768	20.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		466.00000	434	20.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		789.00000	839	20.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		565.00000	528	19.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		588.00000	633	19.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		399.00000	371	21.04	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		972.00000	1,026	21.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		481.00000	448	20.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		754.00000	803	20.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		424.00000	395	20.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		897.00000	950	20.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		437.00000	408	20.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		860.00000	912	20.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,431.00000	3,349	24.96	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	4.40	Put		4.00000	4	24.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,442.00000	2,361	20.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		15.00000	16	20.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,499.00000	1,426	17.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		72.00000	80	17.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		777.00000	727	18.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		350.00000	382	18.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		145.00000	135	26.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,718.00000	2,789	26.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		70.00000	64	30.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,643.00000	4,719	30.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		38.00000	34	33.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,611.00000	6,689	33.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		19.00000	17	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,592.00000	8,672	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,580.00000	3,498	25.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		3.00000	3	25.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,589.00000	2,508	21.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		12.00000	13	21.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		1,633.00000	1,557	18.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		56.00000	62	18.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		862.00000	808	18.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		285.00000	313	18.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		155.00000	144	26.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,578.00000	2,649	26.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call		74.00000	68	30.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,496.00000	4,573	30.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		40.00000	36	33.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		6,462.00000	6,541	33.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		21.00000	18	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		8,444.00000	8,523	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		3,530.00000	3,449	25.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		3.00000	4	25.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		2,540.00000	2,459	20.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		13.00000	14	20.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		1,588.00000	1,513	18.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		61.00000	68	18.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call		833.00000	780	18.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		306.00000	335	18.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		152.00000	141	26.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,625.00000	2,695	26.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		72.00000	67	30.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,545.00000	4,622	30.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		39.00000	36	33.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,512.00000	6,590	33.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	16.30	Call			20.00000	18	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put			8,493.00000	8,573	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call			3,680.00000	3,598	26.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put			3.00000	3	26.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call			2,688.00000	2,607	21.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put			11.00000	12	21.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call			1,723.00000	1,647	18.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put			46.00000	52	18.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call			923.00000	867	18.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put			246.00000	272	18.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call			162.00000	150	25.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put			2,485.00000	2,555	25.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call			76.00000	70	30.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put			4,399.00000	4,475	30.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call			41.00000	37	33.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put			6,364.00000	6,442	33.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call			22.00000	19	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put			8,345.00000	8,424	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call			3,730.00000	3,648	26.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put			2.00000	3	26.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call			2,737.00000	2,656	21.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put			10.00000	11	21.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call			1,769.00000	1,692	18.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put			42.00000	47	18.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call			955.00000	897	18.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put			228.00000	252	18.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call			166.00000	154	25.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put			2,439.00000	2,509	25.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call			78.00000	72	30.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put			4,351.00000	4,427	30.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call			41.00000	38	33.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put			6,314.00000	6,393	33.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call			22.00000	20	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put			8,295.00000	8,375	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call			3,779.00000	3,697	26.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put			2.00000	2	26.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call			2,787.00000	2,705	21.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put			10.00000	10	21.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call			1,815.00000	1,738	18.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put			38.00000	43	18.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call			988.00000	929	18.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			210.00000	234	18.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			170.00000	158	25.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,393.00000	2,463	25.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			79.00000	73	29.95	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	12.05	Put			4,302.00000	4,378	29.95	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			42.00000	39	33.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			6,265.00000	6,343	33.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			23.00000	20	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			8,246.00000	8,325	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			3,879.00000	3,797	26.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			2.00000	2	26.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			2,886.00000	2,804	22.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			8.00000	9	22.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			1,909.00000	1,831	18.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			32.00000	36	18.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,055.00000	994	17.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put			178.00000	199	17.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			178.00000	165	25.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,301.00000	2,370	25.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			82.00000	76	29.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			4,205.00000	4,281	29.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			44.00000	40	33.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			6,166.00000	6,245	33.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			24.00000	21	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			8,147.00000	8,226	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			3,929.00000	3,847	27.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			2.00000	2	27.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			2,935.00000	2,853	22.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			8.00000	8	22.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			1,956.00000	1,877	18.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			29.00000	32	18.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,090.00000	1,028	17.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			163.00000	183	17.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			183.00000	169	25.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,256.00000	2,324	25.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			84.00000	77	29.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			4,157.00000	4,232	29.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			44.00000	41	33.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			6,117.00000	6,195	33.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			24.00000	22	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			8,097.00000	8,177	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,029.00000	3,947	27.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	2	27.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,034.00000	2,952	23.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			7.00000	7	23.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,050.00000	1,971	18.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			23.00000	26	18.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,163.00000	1,098	17.57	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put			136.00000	153	17.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	9.80	Call		192.00000	178	24.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put		2,165.00000	2,233	24.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call		87.00000	80	29.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put		4,060.00000	4,135	29.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call		46.00000	42	32.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put		6,019.00000	6,097	32.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call		26.00000	23	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put		7,999.00000	8,078	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call		3,979.00000	3,897	27.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put		2.00000	2	27.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call		2,985.00000	2,903	22.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put		7.00000	8	22.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Call		2,003.00000	1,924	18.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		26.00000	29	18.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,126.00000	1,063	17.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		149.00000	168	17.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		187.00000	174	25.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		2,210.00000	2,278	25.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		85.00000	79	29.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		4,108.00000	4,184	29.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		45.00000	41	32.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		6,068.00000	6,146	32.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		25.00000	22	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		8,048.00000	8,127	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Call		4,078.00000	3,997	27.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Put		1.00000	1	27.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Call		3,084.00000	3,002	23.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Put		6.00000	7	23.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Call		2,099.00000	2,019	18.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Put		22.00000	24	18.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Call		1,203.00000	1,135	17.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Put		126.00000	140	17.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Call		196.00000	182	24.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Put		2,119.00000	2,187	24.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Call		88.00000	82	29.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Put		4,011.00000	4,087	29.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Call		46.00000	43	32.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Put		5,969.00000	6,048	32.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Call		26.00000	24	35.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Put		7,949.00000	8,028	35.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			7.86260	7.94440		19.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		657.00000	620	19.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		663.00000	707	19.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Call		677.00000	638	19.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Put		633.00000	675	19.38	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 13/12/2010 Currency Future	8.05	Call			621.00000	586	19.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put			727.00000	773	19.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call			639.00000	602	19.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put			695.00000	740	19.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call			572.00000	538	20.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put			827.00000	876	20.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call			556.00000	524	20.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put			862.00000	911	20.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call			542.00000	510	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put			897.00000	947	20.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call			604.00000	569	19.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put			760.00000	807	19.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call			474.00000	446	20.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put			1,080.00000	1,133	20.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call			462.00000	435	21.11	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put			1,118.00000	1,172	21.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call			588.00000	554	20.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put			793.00000	841	20.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call			513.00000	483	20.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put			969.00000	1,020	20.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call			487.00000	458	20.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put			1,042.00000	1,095	20.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call			500.00000	470	20.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put			1,005.00000	1,058	20.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call			3,451.00000	3,370	23.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put			7.00000	7	23.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call			2,468.00000	2,388	19.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put			24.00000	26	19.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call			1,550.00000	1,479	17.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put			106.00000	116	17.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call			861.00000	813	18.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put			417.00000	450	18.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call			202.00000	189	25.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put			2,757.00000	2,826	25.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call			106.00000	99	29.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put			4,662.00000	4,736	29.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call			63.00000	58	32.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put			6,619.00000	6,696	32.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call			36.00000	32	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put			8,592.00000	8,670	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call			3,551.00000	3,469	23.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put			6.00000	6	23.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call			2,565.00000	2,485	19.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put			21.00000	23	19.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call			1,635.00000	1,563	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 13/12/2010 Currency Future	6.40	Put		91.00000	100	17.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call		914.00000	864	18.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put		370.00000	402	18.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call		210.00000	196	25.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put		2,665.00000	2,733	25.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call		109.00000	102	29.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put		4,565.00000	4,639	29.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call		65.00000	60	32.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put		6,520.00000	6,597	32.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call		38.00000	34	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put		8,493.00000	8,571	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call		3,501.00000	3,419	23.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put		7.00000	7	23.68	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call		2,517.00000	2,437	19.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put		23.00000	24	19.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call		1,593.00000	1,520	17.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put		98.00000	108	17.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call		887.00000	838	18.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put		393.00000	426	18.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call		206.00000	192	25.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put		2,711.00000	2,780	25.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call		108.00000	100	29.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put		4,613.00000	4,688	29.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call		64.00000	59	32.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put		6,569.00000	6,646	32.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call		37.00000	33	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put		8,542.00000	8,621	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call		3,700.00000	3,618	24.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put		5.00000	5	24.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call		2,712.00000	2,631	20.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put		17.00000	19	20.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call		1,766.00000	1,692	18.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put		72.00000	79	18.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		999.00000	946	18.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		305.00000	334	18.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		222.00000	208	25.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,528.00000	2,595	25.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		115.00000	107	28.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,420.00000	4,494	28.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		67.00000	62	31.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		6,373.00000	6,450	31.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		40.00000	36	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		8,345.00000	8,423	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		3,749.00000	3,668	24.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		5.00000	5	24.87	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 13/12/2010 Currency Future	5.20	Call		2,760.00000	2,680	20.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		16.00000	17	20.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		1,811.00000	1,736	18.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		66.00000	73	18.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		1,029.00000	975	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		285.00000	313	18.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		227.00000	212	24.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,483.00000	2,550	24.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		116.00000	108	28.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,372.00000	4,446	28.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		68.00000	63	31.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,324.00000	6,401	31.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		41.00000	37	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		8,296.00000	8,374	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		3,799.00000	3,717	25.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		5.00000	5	25.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		2,809.00000	2,729	20.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		15.00000	16	20.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		1,855.00000	1,780	18.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		61.00000	68	18.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,060.00000	1,005	18.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		265.00000	292	18.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		232.00000	217	24.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,437.00000	2,504	24.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		118.00000	110	28.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,324.00000	4,397	28.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		69.00000	64	31.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,275.00000	6,351	31.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		42.00000	38	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,247.00000	8,325	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call		3,849.00000	3,767	25.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put		4.00000	4	25.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call		2,858.00000	2,778	20.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put		14.00000	15	20.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call		1,900.00000	1,825	18.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put		56.00000	62	18.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		1,091.00000	1,035	17.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		247.00000	273	17.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		237.00000	221	24.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		2,392.00000	2,459	24.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		120.00000	112	28.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		4,276.00000	4,349	28.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		70.00000	65	31.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		6,226.00000	6,302	31.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		42.00000	38	33.89	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 13/12/2010 Currency Future	16.10	Put		8,198.00000	8,276	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		3,898.00000	3,817	25.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		4.00000	4	25.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		2,907.00000	2,827	21.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		13.00000	14	21.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		1,946.00000	1,870	18.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		51.00000	57	18.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call		1,124.00000	1,067	17.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put		229.00000	254	17.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call		242.00000	226	24.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put		2,347.00000	2,413	24.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call		122.00000	113	28.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put		4,228.00000	4,301	28.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call		71.00000	66	31.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put		6,177.00000	6,253	31.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call		43.00000	39	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put		8,149.00000	8,227	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call		3,948.00000	3,867	25.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put		4.00000	4	25.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call		2,956.00000	2,876	21.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put		12.00000	13	21.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call		1,992.00000	1,915	18.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put		47.00000	52	18.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call		1,157.00000	1,099	17.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put		212.00000	236	17.74	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call		247.00000	231	24.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put		2,302.00000	2,368	24.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call		124.00000	115	28.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put		4,180.00000	4,253	28.53	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call		72.00000	67	31.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put		6,128.00000	6,204	31.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		44.00000	40	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		8,100.00000	8,177	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		3,998.00000	3,916	26.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		4.00000	4	26.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call		3,005.00000	2,925	21.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put		11.00000	12	21.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call		2,037.00000	1,961	18.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put		43.00000	48	18.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call		1,190.00000	1,132	17.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put		196.00000	219	17.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call		252.00000	236	24.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put		2,258.00000	2,323	24.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call		126.00000	117	28.45	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put		4,132.00000	4,205	28.45	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 13/12/2010 Currency Future	13.95	Call		73.00000	68	31.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put		6,079.00000	6,155	31.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call		45.00000	41	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put		8,051.00000	8,128	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call		3,650.00000	3,568	24.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put		5.00000	6	24.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call		2,663.00000	2,582	20.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put		18.00000	20	20.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call		1,722.00000	1,648	17.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put		78.00000	86	17.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call		970.00000	918	18.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put		326.00000	356	18.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call		218.00000	204	25.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put		2,574.00000	2,641	25.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call		113.00000	105	29.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put		4,468.00000	4,542	29.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call		66.00000	61	32.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Put		6,422.00000	6,499	32.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		39.00000	35	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		8,395.00000	8,473	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Call		4,047.00000	3,966	26.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Put		3.00000	3	26.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Call		3,055.00000	2,974	21.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Put		11.00000	11	21.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Call		2,085.00000	2,007	18.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Put		40.00000	44	18.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Call		1,228.00000	1,165	17.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Put		184.00000	203	17.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Call		257.00000	241	24.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Put		2,212.00000	2,278	24.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Call		128.00000	119	28.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Put		4,083.00000	4,157	28.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Call		74.00000	69	31.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Put		6,030.00000	6,106	31.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Call		46.00000	42	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Put		8,001.00000	8,079	33.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			11.74260	11.78940		16.32	1,620,478.80	138	38,691.00
£ / R On 14/12/2009 Currency Future	11.80	Call		308.00000	289	16.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		318.00000	346	16.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		390.00000	363	16.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		251.00000	270	16.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		269.00000	253	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		380.00000	410	16.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		252.00000	236	17.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.95	Put			413.00000	444	17.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call			236.00000	221	17.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put			446.00000	478	17.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call			169.00000	158	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put			630.00000	666	18.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call			158.00000	148	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put			669.00000	705	18.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call			130.00000	122	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put			791.00000	829	18.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call			139.00000	130	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put			749.00000	787	18.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call			148.00000	139	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put			709.00000	746	18.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call			107.00000	100	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put			918.00000	958	19.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call			101.00000	94	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put			961.00000	1,001	19.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call			79.00000	73	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put			1,139.00000	1,181	20.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call			94.00000	88	19.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put			1,005.00000	1,046	19.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call			89.00000	83	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put			1,049.00000	1,090	20.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			74.00000	69	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			1,185.00000	1,226	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call			66.00000	61	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put			1,276.00000	1,319	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call			70.00000	65	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put			1,230.00000	1,272	20.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call			62.00000	58	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put			1,322.00000	1,365	21.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			55.00000	51	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,416.00000	1,459	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call			47.00000	43	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put			1,557.00000	1,601	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call			36.00000	33	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put			1,796.00000	1,841	23.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			34.00000	32	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,845.00000	1,889	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			32.00000	30	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,893.00000	1,937	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			34.00000	32	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,845.00000	1,889	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			31.00000	29	23.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,941.00000	1,986	23.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.75	Call			29.00000	27	23.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,990.00000	2,035	23.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			25.00000	24	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			2,136.00000	2,181	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			27.00000	25	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			2,087.00000	2,132	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			42.00000	39	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,652.00000	1,696	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			52.00000	49	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,463.00000	1,506	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			40.00000	37	22.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,700.00000	1,744	22.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call			32.00000	30	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put			1,893.00000	1,937	23.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call			28.00000	26	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put			2,038.00000	2,083	23.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			27.00000	25	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			2,087.00000	2,132	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call			29.00000	27	23.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put			1,990.00000	2,035	23.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			38.00000	35	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,748.00000	1,792	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			42.00000	39	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			1,652.00000	1,696	22.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			44.00000	41	22.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,605.00000	1,649	22.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			52.00000	49	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			1,463.00000	1,506	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			55.00000	51	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			1,416.00000	1,459	21.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			58.00000	55	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			1,369.00000	1,412	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			31.00000	29	23.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,941.00000	1,986	23.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			40.00000	37	22.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			1,700.00000	1,744	22.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			58.00000	55	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			1,369.00000	1,412	21.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			34.00000	32	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			1,845.00000	1,889	23.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			18.00000	17	25.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			2,528.00000	2,574	25.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			23.00000	22	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			2,234.00000	2,279	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			22.00000	21	24.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.05	Put			2,283.00000	2,328	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			22.00000	21	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			2,283.00000	2,328	24.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			21.00000	20	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			2,332.00000	2,377	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			19.00000	17	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			2,479.00000	2,525	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			16.00000	15	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			2,676.00000	2,722	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			17.00000	16	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,578.00000	2,623	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			16.00000	15	26.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,627.00000	2,673	26.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			15.00000	14	26.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			2,726.00000	2,772	26.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			11.00000	11	28.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			3,122.00000	3,168	28.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			12.00000	11	27.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			3,072.00000	3,118	27.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			14.00000	13	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,825.00000	2,871	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			13.00000	12	27.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			2,924.00000	2,970	27.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			12.00000	11	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			3,023.00000	3,069	27.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			11.00000	10	28.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			3,221.00000	3,267	28.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			10.00000	9	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			3,321.00000	3,367	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			9.00000	9	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			3,420.00000	3,466	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			7.00000	7	30.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,818.00000	3,864	30.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			21.00000	20	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			2,332.00000	2,377	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			19.00000	18	25.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			2,430.00000	2,476	25.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			25.00000	24	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			2,136.00000	2,181	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			14.00000	13	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,825.00000	2,871	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			20.00000	19	25.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			2,381.00000	2,426	25.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			15.00000	14	26.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,775.00000	2,821	26.83	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	14.65	Call			14.00000	13	27.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,874.00000	2,920	27.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			13.00000	12	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,973.00000	3,019	27.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			10.00000	9	29.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			3,370.00000	3,417	29.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			27.00000	25	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			2,087.00000	2,132	24.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			24.00000	23	24.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			2,185.00000	2,230	24.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			20.00000	19	25.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			2,381.00000	2,426	25.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			15.00000	14	26.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,775.00000	2,821	26.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			11.00000	10	28.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			3,172.00000	3,218	28.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			14.00000	13	27.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,874.00000	2,920	27.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			10.00000	10	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			3,271.00000	3,317	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			16.00000	15	26.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,627.00000	2,673	26.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			11.00000	11	28.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			3,122.00000	3,168	28.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			17.00000	16	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			2,578.00000	2,623	26.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			3,491.00000	3,444	32.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			2.00000	2	32.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			2,005.00000	1,959	24.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			15.00000	16	24.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			623.00000	589	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			133.00000	146	17.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			83.00000	78	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			1,094.00000	1,135	20.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			7.00000	6	31.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			4,017.00000	4,064	31.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			2.00000	2	34.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			5,513.00000	5,559	34.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			1.00000	1	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			7,012.00000	7,059	39.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			1.00000	1	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			8,511.00000	8,558	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			3,940.00000	3,894	34.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			1.00000	1	34.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			2,447.00000	2,401	27.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	9.35	Put		8.00000	9	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		990.00000	950	17.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		51.00000	58	17.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		9.00000	8	29.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		3,569.00000	3,616	29.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		3.00000	3	33.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		5,064.00000	5,110	33.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		1.00000	1	37.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		6,562.00000	6,609	37.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		1.00000	1	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		8,061.00000	8,108	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		4,190.00000	4,143	35.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	35.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		2,695.00000	2,649	28.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		5.00000	6	28.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		1,225.00000	1,181	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		35.00000	38	19.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		206.00000	193	17.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		517.00000	551	17.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		4.00000	3	33.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		4,814.00000	4,861	33.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		1.00000	1	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		6,312.00000	6,359	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		1.00000	1	41.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		7,812.00000	7,858	41.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		74.00000	69	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		1,185.00000	1,226	20.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		49.00000	46	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		1,510.00000	1,553	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		23.00000	22	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		2,234.00000	2,279	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		44.00000	41	22.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		1,605.00000	1,649	22.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		21.00000	20	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		2,332.00000	2,377	25.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		24.00000	23	24.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		2,185.00000	2,230	24.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		38.00000	35	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,748.00000	1,792	22.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call		1,710.00000	1,665	22.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put		21.00000	22	22.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		778.00000	741	17.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		89.00000	99	17.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		2.00000	2	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		5,313.00000	5,360	34.47	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	19.10	Call			1.00000	1	40.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			7,312.00000	7,358	40.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			9,311.00000	9,358	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			2,596.00000	2,549	27.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			6.00000	7	27.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			1,612.00000	1,567	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			23.00000	24	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			699.00000	663	17.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			109.00000	121	17.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			181.00000	169	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			591.00000	626	18.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			2.00000	2	34.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			5,413.00000	5,460	34.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	40.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			7,412.00000	7,458	40.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			9,411.00000	9,458	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			1,466.00000	1,421	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			27.00000	29	20.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			586.00000	553	16.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			147.00000	161	16.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			2.00000	2	35.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			5,563.00000	5,609	35.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	40.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			7,562.00000	7,608	40.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			9,561.00000	9,608	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			2,497.00000	2,451	27.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			7.00000	8	27.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			1,515.00000	1,470	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			25.00000	27	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			9.00000	8	29.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			3,519.00000	3,566	29.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	40.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			7,512.00000	7,558	40.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			9,511.00000	9,558	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			2,299.00000	2,253	26.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			10.00000	11	26.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			1,321.00000	1,277	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			32.00000	34	19.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			483.00000	453	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			194.00000	210	16.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call			122.00000	114	19.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.50	Put			832.00000	871	19.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			8.00000	7	30.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			3,718.00000	3,765	30.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			2.00000	2	35.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			5,712.00000	5,759	35.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	41.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			7,712.00000	7,758	41.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			9,711.00000	9,758	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			2,152.00000	2,106	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			12.00000	13	25.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			1,177.00000	1,133	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			38.00000	41	18.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			7.00000	7	30.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			3,868.00000	3,914	30.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			2.00000	2	35.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			5,862.00000	5,909	35.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	41.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			7,862.00000	7,908	41.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			9,861.00000	9,908	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			2,103.00000	2,057	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			13.00000	14	25.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			1,129.00000	1,086	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			40.00000	43	18.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			361.00000	335	16.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			272.00000	293	16.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			7.00000	7	31.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,918.00000	3,964	31.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			2.00000	2	35.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,912.00000	5,959	35.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	1	41.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,912.00000	7,958	41.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,911.00000	9,958	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,054.00000	2,008	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			14.00000	15	25.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,082.00000	1,038	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			42.00000	46	17.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			334.00000	309	16.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			295.00000	316	16.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			7.00000	7	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,967.00000	4,014	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			2.00000	2	35.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,962.00000	6,009	35.96	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,962.00000	8,008	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,961.00000	10,008	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			1,955.00000	1,910	24.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			16.00000	17	24.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			288.00000	270	16.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			349.00000	378	16.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			6.00000	6	31.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			4,067.00000	4,113	31.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			2.00000	1	36.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			6,062.00000	6,109	36.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			10,061.00000	10,108	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,035.00000	994	17.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			45.00000	52	17.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			2.00000	2	36.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			6,012.00000	6,059	36.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			1.00000	1	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			8,012.00000	8,058	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			10,011.00000	10,058	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			2,250.00000	2,204	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			11.00000	12	26.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			1,273.00000	1,229	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			33.00000	36	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			451.00000	422	16.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			211.00000	229	16.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call			114.00000	107	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			875.00000	914	19.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			8.00000	7	30.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			3,768.00000	3,815	30.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			2.00000	2	35.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			5,762.00000	5,809	35.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			1.00000	1	41.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			7,762.00000	7,808	41.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			9,761.00000	9,808	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			2,349.00000	2,303	26.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			9.00000	10	26.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			1,369.00000	1,325	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			30.00000	32	20.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			516.00000	485	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			177.00000	193	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			8.00000	8	30.23	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	15.45	Put		3,669.00000	3,715	30.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		2.00000	2	35.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		5,663.00000	5,709	35.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		1.00000	1	41.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		7,662.00000	7,708	41.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		9,661.00000	9,708	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		2,744.00000	2,698	28.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		5.00000	6	28.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		1,759.00000	1,713	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		20.00000	21	23.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		819.00000	782	17.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		80.00000	89	17.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		221.00000	207	17.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		481.00000	514	17.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		10.00000	10	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		3,271.00000	3,317	28.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		3.00000	2	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		5,263.00000	5,310	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call		1.00000	1	39.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put		7,262.00000	7,308	39.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call		0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put		9,261.00000	9,308	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call		2,794.00000	2,748	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put		5.00000	5	28.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call		1,808.00000	1,762	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put		19.00000	20	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call		861.00000	823	17.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put		71.00000	80	17.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call		3.00000	3	34.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put		5,213.00000	5,260	34.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call		1.00000	1	39.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put		7,212.00000	7,258	39.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call		0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put		9,211.00000	9,258	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		2,645.00000	2,599	28.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		6.00000	6	28.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		1,661.00000	1,616	22.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		22.00000	23	22.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		738.00000	702	17.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		99.00000	109	17.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		193.00000	181	17.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		554.00000	588	17.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		10.00000	9	29.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		3,370.00000	3,417	29.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	17.15	Call			2.00000	2	34.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			5,363.00000	5,410	34.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	40.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			7,362.00000	7,408	40.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			9,361.00000	9,408	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			2,546.00000	2,500	27.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			7.00000	7	27.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			1,563.00000	1,518	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			24.00000	26	21.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			660.00000	626	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			121.00000	133	17.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			9.00000	9	29.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			3,470.00000	3,516	29.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			2.00000	2	34.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			5,463.00000	5,510	34.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			1.00000	1	40.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			7,462.00000	7,508	40.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			9,461.00000	9,508	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			2,398.00000	2,352	26.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			9.00000	9	26.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			1,418.00000	1,373	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			28.00000	30	20.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			551.00000	519	16.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			161.00000	176	16.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			8.00000	8	30.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			3,619.00000	3,665	30.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			2.00000	2	35.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			5,613.00000	5,659	35.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	1	40.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			7,612.00000	7,658	40.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			9,611.00000	9,658	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			2,201.00000	2,155	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			11.00000	12	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			420.00000	392	16.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			230.00000	249	16.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			2.00000	2	35.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			5,812.00000	5,859	35.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			9,811.00000	9,858	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			1,906.00000	1,861	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			17.00000	18	24.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			946.00000	907	17.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	10.90	Put			57.00000	65	17.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			6.00000	6	31.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			4,117.00000	4,163	31.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			2.00000	1	36.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			6,112.00000	6,159	36.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			8,111.00000	8,158	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			10,111.00000	10,157	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			2,844.00000	2,797	29.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			4.00000	5	29.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			1,857.00000	1,811	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			18.00000	19	23.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			903.00000	865	17.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			64.00000	72	17.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			3.00000	3	34.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			5,163.00000	5,210	34.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	1	39.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			7,162.00000	7,208	39.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			9,161.00000	9,208	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			2,943.00000	2,897	29.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			4.00000	4	29.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			1.00000	1	39.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			7,062.00000	7,108	39.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			9,061.00000	9,108	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			2,893.00000	2,847	29.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			4.00000	4	29.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			3.00000	3	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			5,113.00000	5,160	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			1.00000	1	39.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			7,112.00000	7,158	39.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			9,111.00000	9,158	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,092.00000	3,046	30.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			3.00000	3	30.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			3.00000	3	33.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,914.00000	4,961	33.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			1.00000	1	38.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,912.00000	6,959	38.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,911.00000	8,958	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,142.00000	3,096	30.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			3.00000	3	30.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.65	Call			3.00000	3	33.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put			4,864.00000	4,911	33.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call			1.00000	1	38.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put			6,862.00000	6,909	38.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call			0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put			8,861.00000	8,908	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call			3,192.00000	3,145	30.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put			3.00000	3	30.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call			1.00000	1	38.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put			6,812.00000	6,859	38.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call			0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put			8,811.00000	8,858	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call			3,242.00000	3,195	31.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put			2.00000	3	31.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call			4.00000	3	33.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put			4,764.00000	4,811	33.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	38.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put			6,762.00000	6,809	38.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call			0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put			8,761.00000	8,808	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call			3,441.00000	3,395	32.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put			2.00000	2	32.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call			4.00000	4	32.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put			4,565.00000	4,611	32.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call			1.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put			8,561.00000	8,608	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call			4.00000	4	32.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put			4,515.00000	4,562	32.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call			1.00000	1	37.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put			6,512.00000	6,559	37.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call			3,391.00000	3,345	31.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put			2.00000	2	31.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call			4.00000	4	32.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put			4,615.00000	4,661	32.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call			1.00000	1	37.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put			6,612.00000	6,659	37.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call			1.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put			8,611.00000	8,658	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call			3,541.00000	3,494	32.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put			2.00000	2	32.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call			5.00000	4	32.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put			4,465.00000	4,512	32.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	1	37.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put			6,462.00000	6,509	37.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call			1.00000	1	42.00	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	20.25	Put		8,461.00000	8,508	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call		3,790.00000	3,744	34.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put		1.00000	1	34.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call		6.00000	5	31.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put		4,216.00000	4,263	31.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call		1.00000	1	36.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put		6,212.00000	6,259	36.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call		1.00000	1	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put		8,211.00000	8,258	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call		3,890.00000	3,844	34.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put		1.00000	1	34.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call		3,342.00000	3,295	31.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put		2.00000	2	31.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call		4.00000	4	32.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put		4,665.00000	4,711	32.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call		1.00000	1	38.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put		6,662.00000	6,709	38.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call		0.00000	0	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put		8,661.00000	8,708	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call		3,591.00000	3,544	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put		1.00000	2	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call		5.00000	5	32.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put		4,415.00000	4,462	32.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call		1.00000	1	37.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put		6,412.00000	6,459	37.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call		1.00000	1	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put		8,411.00000	8,458	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call		3,840.00000	3,794	34.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put		1.00000	1	34.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call		6.00000	6	31.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Put		4,167.00000	4,213	31.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call		1.00000	1	36.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put		6,162.00000	6,209	36.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call		1.00000	1	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put		8,161.00000	8,208	42.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Call		4,140.00000	4,093	35.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Put		1.00000	1	35.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Call		0.00000	3,943	35.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	1	35.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Call		0.00000	2,946	29.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Put		0.00000	4	29.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			11.94150	11.98890		16.59	0.00	0	1,048.00
£ / R On 15/03/2010 Currency Future	12.00	Call		506.00000	486	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		517.00000	545	16.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		576.00000	552	16.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.85	Put			437.00000	460	16.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call			468.00000	450	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put			580.00000	608	16.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call			451.00000	433	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put			612.00000	641	17.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call			434.00000	416	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put			645.00000	675	17.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call			358.00000	344	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put			819.00000	852	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call			345.00000	331	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put			856.00000	889	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			308.00000	296	18.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			969.00000	1,004	18.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call			320.00000	307	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put			931.00000	965	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call			332.00000	319	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put			893.00000	927	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call			276.00000	265	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put			1,087.00000	1,123	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call			266.00000	255	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put			1,127.00000	1,164	18.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call			231.00000	221	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put			1,292.00000	1,330	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call			257.00000	246	19.07	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put			1,168.00000	1,205	19.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call			247.00000	238	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put			1,209.00000	1,246	19.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call			223.00000	214	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put			1,334.00000	1,372	19.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call			208.00000	199	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put			1,419.00000	1,458	19.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call			215.00000	206	19.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put			1,376.00000	1,415	19.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call			201.00000	193	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put			1,462.00000	1,501	19.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call			188.00000	180	20.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put			1,549.00000	1,589	20.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call			165.00000	158	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put			1,726.00000	1,767	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call			145.00000	139	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put			1,906.00000	1,948	21.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call			141.00000	135	21.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put			1,952.00000	1,994	21.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call			136.00000	131	21.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put			1,998.00000	2,040	21.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.90	Call			132.00000	127	21.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put			2,043.00000	2,086	21.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call			125.00000	119	21.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			2,136.00000	2,177	21.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			111.00000	106	22.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			2,272.00000	2,314	22.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			116.00000	110	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			2,227.00000	2,269	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			1,074.00000	1,038	15.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			135.00000	147	15.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			2,862.00000	2,815	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			23.00000	24	23.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			154.00000	148	21.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			1,815.00000	1,857	21.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			181.00000	174	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			1,593.00000	1,633	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			74.00000	70	22.87	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			2,785.00000	2,829	22.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			170.00000	163	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			1,681.00000	1,722	20.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			120.00000	114	21.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			2,181.00000	2,223	21.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			128.00000	123	21.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			2,090.00000	2,132	21.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			159.00000	153	20.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			1,770.00000	1,812	20.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			176.00000	169	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			1,637.00000	1,677	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			194.00000	186	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			1,505.00000	1,545	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			150.00000	144	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,861.00000	1,902	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			2,519.00000	2,472	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			30.00000	31	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			1,562.00000	1,518	17.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			73.00000	77	17.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			767.00000	738	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			278.00000	296	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			86.00000	81	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			2,597.00000	2,640	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			42.00000	40	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			3,553.00000	3,598	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			24.00000	23	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			4,535.00000	4,582	25.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			17.00000	16	28.04	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.50	Put			5,528.00000	5,575	28.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			2,421.00000	2,375	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			32.00000	34	21.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			1,470.00000	1,427	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			81.00000	85	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			708.00000	681	16.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			319.00000	339	16.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			80.00000	76	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			2,691.00000	2,734	22.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			39.00000	37	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			3,650.00000	3,696	24.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			23.00000	22	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			4,634.00000	4,681	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			16.00000	16	28.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			5,627.00000	5,674	28.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			2,324.00000	2,278	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			35.00000	36	20.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			1,379.00000	1,336	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			90.00000	94	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			653.00000	626	16.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			364.00000	385	16.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			297.00000	285	18.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			1,008.00000	1,043	18.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			37.00000	35	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			3,748.00000	3,793	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			22.00000	22	26.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			4,733.00000	4,780	26.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			16.00000	15	28.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			5,727.00000	5,774	28.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			2,227.00000	2,181	20.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			38.00000	39	20.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			1,288.00000	1,246	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			100.00000	104	16.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			601.00000	576	16.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			412.00000	434	16.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			69.00000	65	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,880.00000	2,924	23.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			34.00000	33	24.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			3,846.00000	3,891	24.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			22.00000	21	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			4,833.00000	4,879	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			15.00000	15	28.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			5,826.00000	5,873	28.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,081.00000	2,036	19.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			42.00000	44	19.45	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	10.95	Call			1,155.00000	1,114	15.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			116.00000	122	15.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			529.00000	506	16.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			490.00000	514	16.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			62.00000	59	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			3,023.00000	3,067	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			31.00000	30	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,992.00000	4,038	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			20.00000	20	26.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,981.00000	5,028	26.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			15.00000	14	29.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,976.00000	6,023	29.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			2,178.00000	2,133	19.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			39.00000	41	19.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			1,244.00000	1,201	15.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			105.00000	110	15.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			66.00000	63	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,927.00000	2,972	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			33.00000	32	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,894.00000	3,940	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			21.00000	20	26.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,882.00000	4,929	26.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			15.00000	15	28.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,876.00000	5,923	28.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			2,470.00000	2,424	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			31.00000	32	21.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			1,516.00000	1,472	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			77.00000	81	17.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			737.00000	709	16.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			298.00000	317	16.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			83.00000	79	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			2,644.00000	2,687	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			41.00000	39	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			3,602.00000	3,647	24.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			24.00000	23	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			4,585.00000	4,631	25.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			17.00000	16	28.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			5,578.00000	5,625	28.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			2,275.00000	2,229	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			36.00000	38	20.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			1,333.00000	1,291	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			95.00000	99	16.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			626.00000	601	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			388.00000	409	16.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			286.00000	275	18.68	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	12.75	Put		1,047.00000	1,083	18.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call		71.00000	68	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put		2,832.00000	2,876	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call		36.00000	34	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put		3,797.00000	3,842	24.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call		22.00000	21	26.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put		4,783.00000	4,830	26.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call		16.00000	15	28.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put		5,777.00000	5,824	28.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call		2,372.00000	2,326	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put		33.00000	35	20.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call		1,424.00000	1,381	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put		85.00000	90	16.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call		680.00000	653	16.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put		341.00000	362	16.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call		77.00000	73	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put		2,738.00000	2,781	22.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call		38.00000	36	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put		3,699.00000	3,745	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call		23.00000	22	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put		4,684.00000	4,730	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call		16.00000	16	28.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put		5,677.00000	5,724	28.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call		2,130.00000	2,084	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put		41.00000	43	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call		1,199.00000	1,157	15.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put		111.00000	116	15.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call		552.00000	528	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put		463.00000	487	16.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call		64.00000	61	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put		2,975.00000	3,019	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call		32.00000	31	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put		3,943.00000	3,989	24.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call		21.00000	20	26.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put		4,932.00000	4,978	26.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call		15.00000	15	28.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put		5,926.00000	5,973	28.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		150.00000	144	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,861.00000	1,902	21.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call		2,714.00000	2,668	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put		25.00000	26	22.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call		1,749.00000	1,704	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put		60.00000	63	18.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call		895.00000	863	15.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put		206.00000	221	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	12.30	Call			401.00000	385	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			712.00000	744	17.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			99.00000	95	22.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			2,411.00000	2,453	22.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			48.00000	46	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			3,359.00000	3,404	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			26.00000	25	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			4,337.00000	4,384	25.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			18.00000	17	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			5,329.00000	5,376	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			9.00000	9	31.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			7,320.00000	7,367	31.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			3.00000	3	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			9,314.00000	9,361	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			2,567.00000	2,521	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			29.00000	30	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			1,608.00000	1,565	17.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			69.00000	73	17.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			798.00000	768	16.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			259.00000	276	16.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			44.00000	41	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			3,505.00000	3,550	23.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			17.00000	17	27.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			5,478.00000	5,525	27.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			8.00000	8	31.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			7,469.00000	7,517	31.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			2.00000	2	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			9,464.00000	9,511	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			8.00000	8	31.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			7,569.00000	7,616	31.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			2.00000	2	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			9,563.00000	9,611	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			8.00000	8	31.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			7,619.00000	7,666	31.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			2.00000	2	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			9,613.00000	9,661	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			8.00000	7	31.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			7,769.00000	7,816	31.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			2.00000	2	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			9,763.00000	9,810	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			7.00000	7	31.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			7,868.00000	7,916	31.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			2.00000	2	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			9,863.00000	9,910	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			7.00000	7	32.05	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 15/03/2010 Currency Future	19.90	Put			7,918.00000	7,965	32.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			2.00000	2	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			9,913.00000	9,960	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			7.00000	7	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			7,968.00000	8,015	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			2.00000	2	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put			9,963.00000	10,010	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call			1,985.00000	1,941	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put			46.00000	49	19.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call			487.00000	468	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put			548.00000	576	16.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call			30.00000	28	24.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put			4,091.00000	4,137	24.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call			14.00000	14	29.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put			6,075.00000	6,122	29.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call			7.00000	6	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put			8,068.00000	8,115	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call			2.00000	1	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put			10,063.00000	10,110	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call			7.00000	7	31.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put			7,819.00000	7,866	31.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call			2.00000	2	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put			9,813.00000	9,860	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call			8.00000	8	31.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put			7,669.00000	7,716	31.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call			2.00000	2	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put			9,663.00000	9,710	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call			2,616.00000	2,570	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put			28.00000	29	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call			1,655.00000	1,611	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put			66.00000	70	17.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call			829.00000	799	15.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put			241.00000	257	15.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call			372.00000	357	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put			783.00000	815	17.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call			45.00000	43	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put			3,456.00000	3,501	23.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call			17.00000	17	27.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put			5,429.00000	5,475	27.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call			8.00000	8	31.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put			7,420.00000	7,467	31.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call			3.00000	2	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put			9,414.00000	9,461	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call			2,763.00000	2,717	22.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put			25.00000	25	22.74	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 15/03/2010 Currency Future	10.25	Call			1,796.00000	1,751	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put			57.00000	60	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call			929.00000	896	15.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			190.00000	205	15.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			417.00000	400	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			678.00000	709	17.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			50.00000	47	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			3,311.00000	3,356	23.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			18.00000	18	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			5,279.00000	5,326	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			9.00000	9	31.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			7,270.00000	7,317	31.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			3.00000	3	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			9,264.00000	9,311	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			2,812.00000	2,766	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			24.00000	25	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			1,843.00000	1,798	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			54.00000	57	18.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			964.00000	931	15.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			175.00000	189	15.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			52.00000	49	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			3,263.00000	3,308	23.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			19.00000	18	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			5,230.00000	5,276	27.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			9.00000	9	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			7,220.00000	7,267	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			3.00000	3	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			9,214.00000	9,261	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			2,665.00000	2,619	22.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			26.00000	28	22.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			1,702.00000	1,658	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			63.00000	66	17.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			862.00000	830	15.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			223.00000	239	15.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			386.00000	371	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			747.00000	779	17.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			47.00000	44	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			3,408.00000	3,453	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			18.00000	17	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			5,379.00000	5,426	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			9.00000	8	31.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			7,370.00000	7,417	31.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			3.00000	2	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			9,364.00000	9,411	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			8.00000	8	31.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.50	Put		7,519.00000	7,566	31.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		2.00000	2	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		9,513.00000	9,561	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		1,938.00000	1,893	18.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		49.00000	52	18.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		1,036.00000	1,001	15.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		147.00000	160	15.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		29.00000	28	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		4,140.00000	4,186	24.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		14.00000	13	29.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		6,125.00000	6,172	29.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		7.00000	6	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		8,118.00000	8,165	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		2.00000	1	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put		10,113.00000	10,160	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		1,890.00000	1,846	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		51.00000	54	18.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		1,000.00000	966	15.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		161.00000	174	15.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		28.00000	27	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		4,189.00000	4,236	25.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		14.00000	13	29.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		6,175.00000	6,222	29.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		6.00000	6	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		8,167.00000	8,214	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		1.00000	1	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		10,163.00000	10,210	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		2,033.00000	1,988	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		44.00000	47	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		1,112.00000	1,075	15.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		123.00000	134	15.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		239.00000	229	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		1,250.00000	1,288	19.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		30.00000	29	24.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		4,041.00000	4,087	24.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		15.00000	14	29.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		6,026.00000	6,073	29.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		7.00000	7	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		8,018.00000	8,065	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		2.00000	2	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		10,013.00000	10,060	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		2,960.00000	2,913	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		21.00000	22	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		57.00000	55	23.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		3,119.00000	3,163	23.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.05	Call			20.00000	19	27.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			5,081.00000	5,127	27.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			10.00000	9	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			7,071.00000	7,118	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call			3.00000	3	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			9,064.00000	9,112	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			54.00000	51	23.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			3,215.00000	3,259	23.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			19.00000	18	27.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			5,180.00000	5,227	27.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			9.00000	9	30.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			7,170.00000	7,217	30.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			3.00000	3	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			9,164.00000	9,211	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			2,911.00000	2,864	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			22.00000	23	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			55.00000	53	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			3,167.00000	3,211	23.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			19.00000	19	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			5,130.00000	5,177	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			9.00000	9	30.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			7,121.00000	7,168	30.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			3.00000	3	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			9,114.00000	9,161	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			3,058.00000	3,012	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			19.00000	20	24.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			10.00000	10	30.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,971.00000	7,018	30.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			4.00000	3	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,965.00000	9,012	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,156.00000	3,110	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			17.00000	18	24.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			10.00000	10	30.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,871.00000	6,918	30.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			4.00000	4	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,865.00000	8,912	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,107.00000	3,061	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			18.00000	19	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			10.00000	10	30.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,921.00000	6,968	30.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			4.00000	3	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,915.00000	8,962	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,205.00000	3,159	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			16.00000	17	24.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			11.00000	10	30.35	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	18.80	Put		6,822.00000	6,869	30.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call		4.00000	4	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put		8,815.00000	8,862	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call		3,451.00000	3,404	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put		12.00000	13	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call		12.00000	11	29.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put		6,573.00000	6,620	29.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call		5.00000	4	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put		8,566.00000	8,613	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call		3,500.00000	3,454	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put		12.00000	12	25.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call		12.00000	11	29.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put		6,523.00000	6,570	29.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call		5.00000	5	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put		8,516.00000	8,563	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call		3,402.00000	3,355	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put		13.00000	14	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call		11.00000	11	30.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put		6,622.00000	6,669	30.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call		5.00000	4	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put		8,616.00000	8,663	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call		3,550.00000	3,503	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put		11.00000	12	25.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call		89.00000	85	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put		2,550.00000	2,593	22.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call		25.00000	24	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put		4,486.00000	4,532	25.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call		12.00000	12	29.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put		6,473.00000	6,520	29.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		5.00000	5	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		8,466.00000	8,513	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call		3,797.00000	3,750	26.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put		8.00000	9	26.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call		107.00000	102	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put		2,318.00000	2,361	22.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call		28.00000	26	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put		4,239.00000	4,285	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call		13.00000	13	29.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put		6,224.00000	6,271	29.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call		6.00000	6	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put		8,217.00000	8,264	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call		3,847.00000	3,800	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put		8.00000	8	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call		3,353.00000	3,306	25.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put		14.00000	14	25.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	18.65	Call		11.00000	11	30.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put		6,672.00000	6,719	30.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call		4.00000	4	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put		8,665.00000	8,713	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Call		3,946.00000	3,899	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Put		7.00000	7	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Call		4,144.00000	4,097	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Put		5.00000	5	27.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Call		0.00000	3,948	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Put		0.00000	7	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Call		0.00000	2,962	23.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Put		0.00000	21	23.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.13960	12.18960		16.87	0.00	0	500.00
£ / R On 14/06/2010 Currency Future	12.20	Call		664.00000	642	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		674.00000	703	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call		728.00000	704	16.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put		589.00000	614	16.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call		627.00000	607	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put		737.00000	767	17.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call		609.00000	589	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		770.00000	800	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		575.00000	557	17.53	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		836.00000	867	17.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		514.00000	498	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		975.00000	1,008	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		487.00000	471	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		1,047.00000	1,081	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call		461.00000	446	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put		1,121.00000	1,156	18.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		500.00000	484	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		1,011.00000	1,045	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		592.00000	573	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put		802.00000	833	17.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		474.00000	458	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		1,084.00000	1,119	18.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		500.00000	484	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		1,011.00000	1,045	18.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		425.00000	411	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		1,236.00000	1,272	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		414.00000	401	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		1,275.00000	1,311	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		373.00000	361	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		1,434.00000	1,472	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		403.00000	390	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		1,314.00000	1,351	18.97	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 14/06/2010 Currency Future	13.40	Call			346.00000	335	19.63	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put			1,556.00000	1,595	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			214.00000	207	21.66	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			2,425.00000	2,467	21.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call			43.00000	41	24.78	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put			5,353.00000	5,401	24.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			393.00000	380	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			1,353.00000	1,391	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call			364.00000	352	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put			1,474.00000	1,512	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			355.00000	343	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			1,515.00000	1,554	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call			337.00000	327	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put			1,598.00000	1,637	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			321.00000	311	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,681.00000	1,721	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			292.00000	282	20.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,852.00000	1,893	20.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			260.00000	252	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			2,070.00000	2,112	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			254.00000	246	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			2,114.00000	2,157	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			243.00000	236	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			2,204.00000	2,246	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			238.00000	230	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			2,248.00000	2,290	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			220.00000	212	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			2,380.00000	2,423	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			226.00000	218	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			2,336.00000	2,378	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			278.00000	270	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,939.00000	1,980	20.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			313.00000	303	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,724.00000	1,764	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			299.00000	289	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,809.00000	1,850	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			306.00000	296	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,766.00000	1,807	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			272.00000	263	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,982.00000	2,024	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			249.00000	241	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			2,159.00000	2,201	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			232.00000	224	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			2,292.00000	2,334	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			266.00000	258	20.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.95	Put			2,026.00000	2,068	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			285.00000	276	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,895.00000	1,936	20.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			266.00000	258	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			2,026.00000	2,068	20.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			272.00000	263	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,982.00000	2,024	20.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			299.00000	289	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,809.00000	1,850	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			329.00000	319	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,639.00000	1,679	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			194.00000	187	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			2,604.00000	2,647	21.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			135.00000	130	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			3,295.00000	3,341	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			85.00000	82	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			4,246.00000	4,292	24.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			47.00000	45	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			5,207.00000	5,255	24.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			27.00000	26	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			6,187.00000	6,237	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			138.00000	133	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			3,249.00000	3,294	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			88.00000	84	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			4,198.00000	4,245	24.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			48.00000	46	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			5,159.00000	5,207	24.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			27.00000	27	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			6,138.00000	6,187	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			3,614.00000	3,564	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			24.00000	25	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			2,150.00000	2,102	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			60.00000	62	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			957.00000	928	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			368.00000	388	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			97.00000	94	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			4,008.00000	4,054	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			40.00000	39	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			5,451.00000	5,499	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			22.00000	21	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			6,932.00000	6,982	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			13.00000	13	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			8,424.00000	8,473	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			4,056.00000	4,007	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			17.00000	18	24.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.65	Call			2,586.00000	2,538	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			47.00000	48	18.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			1,247.00000	1,208	15.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			207.00000	218	15.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			118.00000	114	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			3,578.00000	3,624	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			53.00000	51	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			5,013.00000	5,061	24.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			25.00000	24	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			6,485.00000	6,534	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			17.00000	17	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			7,977.00000	8,027	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			4,300.00000	4,251	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			11.00000	11	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			2,831.00000	2,782	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			41.00000	42	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			1,445.00000	1,404	15.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			156.00000	165	15.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			132.00000	127	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			3,342.00000	3,388	23.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			61.00000	59	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			4,772.00000	4,819	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			27.00000	26	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			6,237.00000	6,286	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			18.00000	17	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			7,728.00000	7,778	27.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			2,733.00000	2,684	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			43.00000	44	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			1,785.00000	1,741	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			95.00000	102	16.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			1,016.00000	985	15.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			326.00000	345	15.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			559.00000	541	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			870.00000	902	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			204.00000	197	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			2,514.00000	2,557	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			126.00000	122	23.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			3,437.00000	3,482	23.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			78.00000	75	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			4,388.00000	4,435	24.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			1,873.00000	1,829	16.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			84.00000	89	16.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			1,077.00000	1,045	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			288.00000	305	15.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			83.00000	79	24.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.40	Put		4,293.00000	4,340	24.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		45.00000	44	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		5,256.00000	5,304	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		2,879.00000	2,831	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		40.00000	41	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		1,918.00000	1,873	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		78.00000	84	16.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		1,109.00000	1,076	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		270.00000	287	15.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		42.00000	40	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		5,402.00000	5,450	24.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		180.00000	174	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		2,740.00000	2,784	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		113.00000	109	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		3,673.00000	3,719	23.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		67.00000	64	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		4,628.00000	4,675	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		37.00000	35	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		5,597.00000	5,646	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call		159.00000	154	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put		2,970.00000	3,014	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		101.00000	98	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		3,912.00000	3,958	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		58.00000	55	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		4,868.00000	4,916	24.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		32.00000	30	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		5,842.00000	5,891	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		2,489.00000	2,441	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		50.00000	51	18.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		1,570.00000	1,528	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		130.00000	138	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		875.00000	847	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		435.00000	457	16.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		141.00000	137	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		3,202.00000	3,247	22.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		91.00000	87	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		4,151.00000	4,197	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		50.00000	48	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		5,110.00000	5,158	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		28.00000	27	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		6,088.00000	6,137	25.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		2,343.00000	2,295	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		54.00000	56	17.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		799.00000	772	16.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		509.00000	533	16.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	12.90	Call		449.00000	434	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		1,159.00000	1,195	18.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		2,295.00000	2,247	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		55.00000	57	17.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		1,405.00000	1,364	15.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		165.00000	175	15.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		775.00000	749	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		535.00000	559	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		437.00000	423	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		1,197.00000	1,233	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		129.00000	125	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		3,389.00000	3,435	23.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		80.00000	77	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		4,341.00000	4,387	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		44.00000	42	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		5,305.00000	5,353	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		26.00000	25	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		6,287.00000	6,336	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		2,198.00000	2,150	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		59.00000	61	16.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call		1,325.00000	1,285	15.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put		185.00000	195	15.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call		123.00000	119	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put		3,484.00000	3,530	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call		76.00000	72	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put		4,436.00000	4,483	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call		25.00000	25	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put		6,386.00000	6,435	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call		2,102.00000	2,054	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put		62.00000	64	16.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call		685.00000	661	16.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put		645.00000	672	16.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call		71.00000	68	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put		4,532.00000	4,579	24.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call		39.00000	37	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put		5,500.00000	5,548	24.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call		2,392.00000	2,344	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put		52.00000	54	17.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call		1,487.00000	1,445	15.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put		147.00000	156	15.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call		823.00000	797	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put		484.00000	507	16.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call		2,538.00000	2,489	18.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put		48.00000	50	18.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call		1,612.00000	1,570	15.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.70	Put			123.00000	130	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			902.00000	873	16.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			412.00000	434	16.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			145.00000	140	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			3,155.00000	3,200	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			93.00000	89	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			4,104.00000	4,150	24.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			51.00000	49	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			5,062.00000	5,109	24.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			28.00000	27	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			6,039.00000	6,088	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			1,612.00000	1,570	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			123.00000	130	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			902.00000	873	16.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			412.00000	434	16.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			145.00000	140	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			3,155.00000	3,200	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			2,247.00000	2,198	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			57.00000	59	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			1,365.00000	1,324	15.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			175.00000	185	15.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			751.00000	726	16.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			562.00000	586	16.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call			26.00000	25	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			6,336.00000	6,385	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			1,286.00000	1,246	15.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			196.00000	207	15.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			706.00000	682	16.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			617.00000	643	16.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			121.00000	116	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			3,531.00000	3,577	23.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			73.00000	70	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			4,484.00000	4,531	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			25.00000	24	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			6,435.00000	6,485	25.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			2,684.00000	2,635	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			44.00000	46	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			1,741.00000	1,698	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			102.00000	108	16.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			986.00000	956	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			347.00000	366	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			544.00000	526	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			904.00000	937	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			155.00000	150	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			3,016.00000	3,060	22.62	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.05	Call			99.00000	96	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			3,960.00000	4,006	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			56.00000	54	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			4,916.00000	4,964	24.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			31.00000	30	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			5,891.00000	5,940	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			19.00000	19	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			7,380.00000	7,429	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			7.00000	7	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			9,368.00000	9,418	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			1,655.00000	1,612	15.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			115.00000	122	15.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			929.00000	900	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			390.00000	410	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			19.00000	18	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			7,479.00000	7,529	27.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			7.00000	7	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			9,467.00000	9,517	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			19.00000	18	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			7,579.00000	7,628	27.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			7.00000	6	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			9,567.00000	9,617	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			2,441.00000	2,392	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			51.00000	53	18.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			1,528.00000	1,486	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			138.00000	147	15.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			849.00000	821	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			459.00000	482	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			110.00000	107	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			3,721.00000	3,767	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			36.00000	34	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			5,646.00000	5,695	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			18.00000	18	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			7,629.00000	7,678	27.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			6.00000	6	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			9,617.00000	9,667	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,405.00000	1,364	15.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			165.00000	175	15.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			775.00000	749	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			535.00000	559	16.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			437.00000	423	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			1,197.00000	1,233	18.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			104.00000	100	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,864.00000	3,910	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			33.00000	31	24.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.95	Put			5,793.00000	5,842	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			18.00000	17	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			7,778.00000	7,828	27.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			6.00000	6	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			9,766.00000	9,816	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			104.00000	100	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,864.00000	3,910	23.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			18.00000	17	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			7,828.00000	7,877	27.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			6.00000	5	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			9,816.00000	9,866	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			95.00000	92	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			4,056.00000	4,102	24.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			29.00000	28	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			5,990.00000	6,038	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			5.00000	5	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			9,966.00000	10,015	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			2,053.00000	2,008	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			64.00000	69	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			1,209.00000	1,174	15.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			219.00000	234	15.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call			383.00000	371	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put			1,393.00000	1,431	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			17.00000	16	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			8,027.00000	8,076	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			5.00000	5	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			10,015.00000	10,065	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			1,963.00000	1,918	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			73.00000	79	16.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			1,142.00000	1,108	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			252.00000	268	15.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			16.00000	15	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			8,126.00000	8,176	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			5.00000	4	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			10,115.00000	10,165	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			2,008.00000	1,963	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			68.00000	73	16.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			1,175.00000	1,140	15.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			235.00000	251	15.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			645.00000	624	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			705.00000	735	17.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			16.00000	16	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			8,077.00000	8,126	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			5.00000	5	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			10,065.00000	10,115	28.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.10	Call			30.00000	29	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			5,940.00000	5,989	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			17.00000	17	27.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			7,928.00000	7,977	27.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			5.00000	5	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			9,916.00000	9,965	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			106.00000	102	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			3,816.00000	3,863	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			34.00000	32	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			5,744.00000	5,793	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			6.00000	6	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			9,716.00000	9,766	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			2,782.00000	2,733	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			42.00000	43	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			1,829.00000	1,785	16.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			89.00000	95	16.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			1,046.00000	1,015	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			307.00000	325	15.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			20.00000	19	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			7,280.00000	7,330	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			8.00000	8	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			9,268.00000	9,318	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			20.00000	20	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			7,231.00000	7,280	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			8.00000	8	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			9,219.00000	9,268	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			2,635.00000	2,587	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			46.00000	47	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			1,698.00000	1,655	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			108.00000	115	16.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			529.00000	512	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			939.00000	972	17.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			19.00000	19	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			7,430.00000	7,479	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			7.00000	7	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			9,418.00000	9,467	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			115.00000	111	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			3,626.00000	3,672	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			38.00000	36	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			5,548.00000	5,597	24.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			19.00000	18	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			7,529.00000	7,579	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			7.00000	6	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			9,517.00000	9,567	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			108.00000	104	23.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.85	Put		3,768.00000	3,815	23.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		35.00000	33	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		5,695.00000	5,744	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		18.00000	18	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		7,679.00000	7,728	27.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		6.00000	6	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		9,667.00000	9,716	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		15.00000	15	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		8,176.00000	8,225	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		5.00000	4	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		10,165.00000	10,215	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		17.00000	17	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		7,878.00000	7,927	27.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		6.00000	5	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		9,866.00000	9,916	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call		2,977.00000	2,928	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put		38.00000	39	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call		21.00000	20	26.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put		7,081.00000	7,131	26.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call		9.00000	9	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put		9,069.00000	9,119	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call		20.00000	20	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put		7,181.00000	7,230	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call		8.00000	8	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put		9,169.00000	9,218	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call		2,928.00000	2,879	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put		39.00000	40	20.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call		21.00000	20	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put		7,131.00000	7,180	26.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call		9.00000	8	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put		9,119.00000	9,169	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call		3,075.00000	3,026	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put		36.00000	37	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call		148.00000	143	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put		3,109.00000	3,154	22.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call		21.00000	21	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put		6,982.00000	7,031	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call		9.00000	9	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put		8,970.00000	9,019	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call		3,173.00000	3,124	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put		33.00000	34	21.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call		22.00000	21	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put		6,882.00000	6,932	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call		10.00000	10	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put		8,870.00000	8,920	28.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	9.10	Call			3,124.00000	3,075	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			34.00000	35	21.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			152.00000	147	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			3,062.00000	3,107	22.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			54.00000	52	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,965.00000	5,012	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			10.00000	9	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,920.00000	8,970	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,222.00000	3,173	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			32.00000	33	21.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			22.00000	22	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,833.00000	6,882	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			10.00000	10	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			8,821.00000	8,870	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			3,466.00000	3,417	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put			27.00000	28	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call			24.00000	23	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put			6,584.00000	6,634	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call			12.00000	12	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			8,572.00000	8,622	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			3,515.00000	3,466	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put			26.00000	27	22.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call			184.00000	178	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put			2,695.00000	2,738	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call			69.00000	66	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put			4,580.00000	4,627	24.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call			24.00000	24	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put			6,535.00000	6,584	25.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call			12.00000	12	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put			8,523.00000	8,572	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call			3,417.00000	3,368	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put			28.00000	29	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call			175.00000	169	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put			2,786.00000	2,830	22.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call			65.00000	62	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put			4,676.00000	4,723	24.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call			24.00000	23	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put			6,634.00000	6,683	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call			12.00000	11	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put			8,622.00000	8,672	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call			3,810.00000	3,761	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put			21.00000	21	23.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call			15.00000	14	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put			8,225.00000	8,275	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call			3,860.00000	3,810	23.91	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	8.35	Put		20.00000	21	23.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call		3,565.00000	3,515	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put		25.00000	26	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call		189.00000	182	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put		2,649.00000	2,693	22.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call		13.00000	12	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put		8,473.00000	8,523	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call		3,368.00000	3,319	22.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put		29.00000	30	22.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call		171.00000	165	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put		2,832.00000	2,876	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call		63.00000	60	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put		4,724.00000	4,771	24.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call		23.00000	23	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put		6,684.00000	6,733	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Call		11.00000	11	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put		8,672.00000	8,721	28.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Call		3,958.00000	3,909	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Put		19.00000	19	24.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Call		4,153.00000	4,105	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Put		14.00000	15	24.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Call		0.00000	3,958	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Put		0.00000	18	24.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Call		0.00000	2,977	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Put		0.00000	38	20.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			10.97470	11.03150		15.32	768,229.00	70	32,858.00
€ / R On 14/12/2009 Currency Future	11.05	Call		271.00000	246	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		289.00000	322	15.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		324.00000	286	15.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		242.00000	262	15.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		297.00000	266	15.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		265.00000	291	15.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		251.00000	228	15.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		320.00000	354	15.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		216.00000	196	16.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		385.00000	421	16.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		186.00000	168	16.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		454.00000	494	16.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		172.00000	156	16.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		491.00000	531	16.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		233.00000	211	16.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		352.00000	387	16.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		200.00000	182	16.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		419.00000	457	16.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.20	Call			51.00000	46	20.32	0.00	0	13,679.00
€ / R On 14/12/2009 Currency Future	12.20	Put			1,219.00000	1,272	20.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call			4.00000	4	28.81	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put			3,573.00000	3,629	28.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			160.00000	145	17.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			528.00000	570	17.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			35.00000	32	21.52	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,503.00000	1,557	21.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			138.00000	124	17.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			606.00000	650	17.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			102.00000	93	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			771.00000	818	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call			119.00000	107	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put			687.00000	732	17.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call			95.00000	86	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put			814.00000	861	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			89.00000	80	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			857.00000	905	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call			110.00000	100	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put			729.00000	775	18.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			77.00000	69	19.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			945.00000	995	19.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call			148.00000	134	17.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put			567.00000	609	17.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			82.00000	75	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			901.00000	950	18.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call			128.00000	115	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put			646.00000	691	17.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			67.00000	60	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			1,035.00000	1,086	19.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			62.00000	56	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			1,081.00000	1,132	19.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			58.00000	53	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			1,127.00000	1,178	19.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			72.00000	65	19.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			990.00000	1,040	19.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			54.00000	49	20.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			1,173.00000	1,225	20.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			48.00000	43	20.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			1,266.00000	1,319	20.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			33.00000	30	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,551.00000	1,605	21.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			37.00000	34	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,456.00000	1,509	21.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			39.00000	36	21.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.40	Put		1,408.00000	1,461	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		29.00000	26	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,648.00000	1,702	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		27.00000	25	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,696.00000	1,750	22.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		26.00000	24	22.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,744.00000	1,799	22.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		24.00000	22	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,793.00000	1,848	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		20.00000	18	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,988.00000	2,043	23.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		16.00000	14	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		2,184.00000	2,239	24.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		13.00000	11	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		2,381.00000	2,437	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		14.00000	13	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		2,283.00000	2,338	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		13.00000	12	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,332.00000	2,387	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		13.00000	12	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		2,332.00000	2,387	24.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		10.00000	9	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,628.00000	2,684	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		9.00000	8	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,678.00000	2,734	25.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		10.00000	9	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,579.00000	2,635	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		11.00000	10	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,529.00000	2,585	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		11.00000	10	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,480.00000	2,536	25.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		11.00000	10	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,529.00000	2,585	25.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		12.00000	11	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,430.00000	2,486	24.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		8.00000	7	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,826.00000	2,882	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		15.00000	13	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		2,233.00000	2,289	24.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		3.00000	3	29.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,822.00000	3,878	29.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		9.00000	8	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		2,727.00000	2,783	25.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		7.00000	7	26.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,926.00000	2,982	26.65	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 14/12/2009 Currency Future	14.05	Call			7.00000	6	26.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			3,025.00000	3,081	26.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			6.00000	5	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			3,125.00000	3,181	27.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			6.00000	5	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			3,224.00000	3,280	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			14.00000	13	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,283.00000	2,338	24.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			13.00000	11	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,381.00000	2,437	24.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			8.00000	8	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,777.00000	2,833	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			8.00000	7	26.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,876.00000	2,932	26.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			7.00000	6	26.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			2,975.00000	3,032	26.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			19.00000	17	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			2,037.00000	2,092	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			17.00000	15	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,135.00000	2,190	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			10.00000	9	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,628.00000	2,684	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			17.00000	15	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,135.00000	2,190	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			8.00000	7	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,826.00000	2,882	26.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			18.00000	16	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			2,086.00000	2,141	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			8.00000	8	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,777.00000	2,833	26.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			8.00000	7	26.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,876.00000	2,932	26.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			6.00000	6	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			3,075.00000	3,131	27.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			7.00000	6	26.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			3,025.00000	3,081	26.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			21.00000	19	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,939.00000	1,994	23.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			22.00000	20	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,890.00000	1,945	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			18.00000	16	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			2,086.00000	2,141	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			10.00000	9	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,579.00000	2,635	25.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			22.00000	20	23.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.90	Put		1,890.00000	1,945	23.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		23.00000	21	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,842.00000	1,896	22.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		19.00000	17	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		2,037.00000	2,092	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		31.00000	28	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,599.00000	1,653	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call		42.00000	38	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put		1,360.00000	1,413	20.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		29.00000	26	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,648.00000	1,702	22.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call		45.00000	41	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put		1,313.00000	1,366	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		39.00000	36	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,408.00000	1,461	21.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		31.00000	28	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		1,599.00000	1,653	21.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call		516.00000	473	15.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put		134.00000	148	15.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call		4.00000	4	28.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put		3,622.00000	3,679	28.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call		667.00000	621	16.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put		86.00000	97	16.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call		4.00000	3	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put		3,722.00000	3,779	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call		1,495.00000	1,439	19.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put		14.00000	15	19.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call		2.00000	2	31.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put		4,521.00000	4,577	31.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call		1.00000	1	35.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put		6,019.00000	6,076	35.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call		1.00000	1	41.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put		7,519.00000	7,576	41.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call		1,790.00000	1,734	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put		9.00000	9	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call		447.00000	405	15.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put		165.00000	181	15.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call		3.00000	2	30.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put		4,221.00000	4,278	30.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call		1.00000	1	35.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put		5,719.00000	5,776	35.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		1.00000	1	40.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		7,219.00000	7,276	40.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		51.00000	46	20.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,219.00000	1,272	20.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	9.10	Call			1,938.00000	1,882	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			7.00000	7	22.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			552.00000	508	16.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			120.00000	133	16.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			3.00000	3	30.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			4,071.00000	4,128	30.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			1.00000	1	34.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put			5,570.00000	5,626	34.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call			1.00000	1	39.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put			7,069.00000	7,126	39.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call			3,232.00000	3,175	29.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put			1.00000	1	29.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call			2,236.00000	2,179	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put			4.00000	4	24.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call			1,252.00000	1,197	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put			20.00000	22	18.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call			414.00000	373	15.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put			183.00000	199	15.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call			4.00000	3	29.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put			3,772.00000	3,829	29.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call			2.00000	2	32.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put			4,770.00000	4,827	32.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call			3,332.00000	3,275	29.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put			0.00000	0	29.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call			2,335.00000	2,279	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put			4.00000	4	24.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call			1,349.00000	1,293	18.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put			17.00000	19	18.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call			481.00000	438	15.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put			149.00000	164	15.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call			4.00000	4	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put			3,672.00000	3,729	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call			2.00000	2	32.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put			4,670.00000	4,727	32.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call			3,382.00000	3,325	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put			0.00000	0	29.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call			2,385.00000	2,328	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put			4.00000	4	25.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call			1,397.00000	1,342	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put			16.00000	17	19.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call			2.00000	2	31.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,620.00000	4,677	31.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,132.00000	3,076	29.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			1.00000	1	29.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,137.00000	2,080	23.75	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 14/12/2009 Currency Future	8.90	Put		5.00000	5	23.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,155.00000	1,101	17.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		24.00000	26	17.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		353.00000	314	15.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		221.00000	239	15.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		3.00000	3	29.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,872.00000	3,928	29.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call		2.00000	1	32.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put		4,870.00000	4,927	32.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call		3,033.00000	2,976	28.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put		1.00000	1	28.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call		2,037.00000	1,981	23.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put		6.00000	6	23.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call		1,060.00000	1,007	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put		28.00000	32	17.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call		3.00000	3	30.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put		3,972.00000	4,028	30.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call		1.00000	1	32.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put		4,970.00000	5,027	32.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call		2,933.00000	2,876	28.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put		2.00000	1	28.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call		967.00000	917	17.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put		35.00000	42	17.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call		1.00000	1	33.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put		5,070.00000	5,127	33.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call		2,983.00000	2,926	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put		1.00000	1	28.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call		1,988.00000	1,931	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put		6.00000	7	22.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call		1,012.00000	962	17.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put		31.00000	37	17.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call		3.00000	3	30.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put		4,021.00000	4,078	30.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call		1.00000	1	33.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put		5,020.00000	5,077	33.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call		3,182.00000	3,126	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put		1.00000	1	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call		2,186.00000	2,130	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put		5.00000	5	24.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call		1,203.00000	1,149	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put		22.00000	24	17.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		383.00000	343	15.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		201.00000	218	15.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		2.00000	1	32.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,820.00000	4,877	32.51	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	7.75	Call			3,282.00000	3,225	29.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			1.00000	1	29.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,286.00000	2,229	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			4.00000	4	24.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,300.00000	1,245	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			19.00000	20	18.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			2.00000	2	32.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,720.00000	4,777	32.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,432.00000	3,375	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,435.00000	2,378	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			3.00000	3	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,446.00000	1,390	19.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			15.00000	16	19.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			2.00000	2	31.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,570.00000	4,627	31.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,432.00000	3,375	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	29.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,532.00000	3,475	29.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			0.00000	0	29.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,534.00000	2,477	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			3.00000	3	26.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,544.00000	1,488	20.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			13.00000	13	20.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			628.00000	582	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			96.00000	108	16.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			4.00000	4	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,473.00000	3,529	28.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			2.00000	2	31.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,471.00000	4,527	31.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			3,732.00000	3,675	29.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			0.00000	0	29.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			2,734.00000	2,677	27.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			2.00000	2	27.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			1,741.00000	1,684	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			9.00000	10	21.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			791.00000	743	16.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			60.00000	68	16.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			5.00000	5	27.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			3,274.00000	3,330	27.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			2.00000	2	30.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			4,271.00000	4,328	30.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			3,832.00000	3,775	29.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	0	29.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			2,833.00000	2,776	27.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	8.20	Put		2.00000	2	27.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		1,840.00000	1,783	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		8.00000	8	21.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		878.00000	829	16.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		46.00000	54	16.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		6.00000	5	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		3,174.00000	3,231	27.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call		3.00000	2	30.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put		4,171.00000	4,228	30.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call		1.00000	1	36.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put		6,169.00000	6,226	36.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call		1.00000	0	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put		8,169.00000	8,226	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call		1.00000	1	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put		6,269.00000	6,326	36.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call		0.00000	0	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put		8,269.00000	8,326	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call		3,632.00000	3,575	29.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put		0.00000	0	29.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call		2,634.00000	2,577	26.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put		2.00000	2	26.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call		1,642.00000	1,586	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put		11.00000	11	20.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call		708.00000	661	16.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put		76.00000	86	16.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call		2.00000	2	31.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put		4,371.00000	4,427	31.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call		1.00000	1	37.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put		6,369.00000	6,426	37.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call		0.00000	0	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put		8,369.00000	8,426	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call		1.00000	1	37.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put		6,469.00000	6,526	37.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call		0.00000	0	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put		8,469.00000	8,526	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call		1.00000	1	38.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put		6,619.00000	6,676	38.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call		0.00000	0	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put		8,619.00000	8,676	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call		1.00000	1	38.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put		6,719.00000	6,776	38.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		0.00000	0	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,719.00000	8,776	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		1.00000	1	38.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,869.00000	6,926	38.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,869.00000	8,926	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	1	38.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,819.00000	6,876	38.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			0.00000	0	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,819.00000	8,876	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			1.00000	1	37.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put			6,569.00000	6,626	37.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call			0.00000	0	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put			8,569.00000	8,626	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call			3,782.00000	3,725	29.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put			0.00000	0	29.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call			2,783.00000	2,727	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put			2.00000	2	27.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call			834.00000	785	16.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put			52.00000	61	16.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call			1.00000	1	36.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put			6,219.00000	6,276	36.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call			0.00000	0	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put			8,219.00000	8,276	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call			3,682.00000	3,625	29.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put			0.00000	0	29.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call			2,684.00000	2,627	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put			2.00000	2	26.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call			1,692.00000	1,635	21.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put			10.00000	11	21.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call			749.00000	702	16.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put			67.00000	77	16.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call			2.00000	2	31.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put			4,321.00000	4,377	31.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call			1.00000	1	37.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put			6,319.00000	6,376	37.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call			0.00000	0	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put			8,319.00000	8,376	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call			3,582.00000	3,525	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put			0.00000	0	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call			2,584.00000	2,527	26.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put			3.00000	3	26.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call			1,593.00000	1,537	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put			12.00000	12	20.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call			2.00000	2	31.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			4,421.00000	4,477	31.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			1.00000	1	37.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,419.00000	6,476	37.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			0.00000	0	42.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.45	Put		8,419.00000	8,476	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		1.00000	1	38.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,769.00000	6,826	38.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		0.00000	0	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,769.00000	8,826	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		1.00000	1	38.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		6,669.00000	6,726	38.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call		0.00000	0	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put		8,669.00000	8,726	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call		3,932.00000	3,875	29.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put		0.00000	0	29.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call		1.00000	1	36.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put		6,069.00000	6,126	36.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call		1.00000	1	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put		8,069.00000	8,126	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call		3,882.00000	3,825	29.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put		0.00000	0	29.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call		2,883.00000	2,826	27.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put		2.00000	2	27.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call		1,889.00000	1,832	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put		7.00000	8	22.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call		922.00000	872	16.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put		40.00000	48	16.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call		3.00000	2	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put		4,121.00000	4,178	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call		1.00000	1	36.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put		6,119.00000	6,176	36.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	0	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put		8,119.00000	8,176	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call		3,982.00000	3,925	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put		0.00000	0	29.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call		1.00000	1	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put		8,019.00000	8,076	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call		4,032.00000	3,975	29.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put		0.00000	0	29.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call		1.00000	1	35.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put		5,969.00000	6,026	35.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call		1.00000	1	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put		7,969.00000	8,026	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call		4,082.00000	4,025	29.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	0	29.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call		3,083.00000	3,026	29.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		1.00000	1	29.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,087.00000	2,030	23.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		6.00000	6	23.46	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	9.95	Call		1,107.00000	1,053	17.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		26.00000	28	17.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		3.00000	3	29.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,922.00000	3,978	29.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		1.00000	1	35.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,919.00000	5,976	35.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		1.00000	1	42.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,919.00000	7,976	42.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.15710	11.21460		16.22	0.00	0	3,002.00
€ / R On 15/03/2010 Currency Future	11.20	Call		477.00000	450	16.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		462.00000	493	16.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		524.00000	492	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		409.00000	435	16.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		500.00000	469	16.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		435.00000	462	16.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		439.00000	414	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		524.00000	556	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		457.00000	431	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		493.00000	524	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		404.00000	380	16.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		589.00000	623	16.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		372.00000	350	17.27	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put		657.00000	693	17.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		421.00000	397	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		556.00000	590	16.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		387.00000	365	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		623.00000	658	17.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		357.00000	336	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		692.00000	729	17.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		343.00000	323	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		728.00000	766	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		316.00000	298	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		801.00000	841	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		281.00000	264	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		916.00000	957	18.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		292.00000	275	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		877.00000	918	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		270.00000	254	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		955.00000	997	18.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		260.00000	245	18.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		995.00000	1,037	18.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		250.00000	235	18.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		1,035.00000	1,078	18.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		232.00000	218	19.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,117.00000	1,161	19.05	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 15/03/2010 Currency Future	12.60	Call			162.00000	153	20.54	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,547.00000	1,596	20.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			575.00000	541	16.06	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			360.00000	384	16.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			240.00000	227	18.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			1,076.00000	1,119	18.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			316.00000	298	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			801.00000	841	17.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			304.00000	286	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			839.00000	879	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			223.00000	210	19.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			1,158.00000	1,203	19.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			215.00000	203	19.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			1,200.00000	1,245	19.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			207.00000	195	19.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			1,243.00000	1,288	19.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			2,977.00000	2,920	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			12.00000	12	23.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			1,996.00000	1,940	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			32.00000	33	18.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,069.00000	1,020	15.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			104.00000	113	15.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			106.00000	99	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			2,141.00000	2,192	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			45.00000	42	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			3,080.00000	3,135	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			20.00000	19	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			4,055.00000	4,112	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			13.00000	12	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			5,048.00000	5,105	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,026.00000	2,969	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			12.00000	12	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call			2,045.00000	1,988	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			30.00000	31	19.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,108.00000	1,059	15.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			94.00000	102	15.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			111.00000	103	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			2,096.00000	2,146	22.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			47.00000	44	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			3,032.00000	3,087	23.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			21.00000	20	24.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			4,006.00000	4,062	24.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			13.00000	12	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,998.00000	5,055	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,125.00000	3,068	24.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.10	Put		10.00000	11	24.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,142.00000	2,085	19.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		27.00000	28	19.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,198.00000	1,144	15.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		83.00000	87	15.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		117.00000	111	22.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		2,003.00000	2,054	22.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		51.00000	48	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,936.00000	2,991	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		22.00000	21	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,908.00000	3,964	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		13.00000	13	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,899.00000	4,956	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,174.00000	3,117	24.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		10.00000	10	24.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,191.00000	2,134	19.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		26.00000	27	19.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,243.00000	1,189	15.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		79.00000	82	15.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		549.00000	516	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		384.00000	409	16.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		121.00000	115	21.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		1,956.00000	2,007	21.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		53.00000	50	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,889.00000	2,943	23.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		23.00000	22	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,859.00000	3,915	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		14.00000	13	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,849.00000	4,906	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,076.00000	3,018	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		11.00000	11	23.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,093.00000	2,037	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		29.00000	29	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,153.00000	1,099	15.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		88.00000	92	15.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		114.00000	108	22.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		2,049.00000	2,101	22.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		49.00000	46	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,984.00000	3,039	23.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		21.00000	20	24.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,957.00000	4,013	24.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		13.00000	13	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,949.00000	5,005	26.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,323.00000	3,266	24.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		8.00000	8	24.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.90	Call			2,337.00000	2,280	20.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put			23.00000	23	20.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call			1,381.00000	1,326	16.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put			66.00000	69	16.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call			629.00000	593	15.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put			314.00000	336	15.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call			133.00000	126	21.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put			1,818.00000	1,869	21.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call			61.00000	56	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put			2,746.00000	2,799	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call			26.00000	25	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put			3,712.00000	3,767	24.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call			15.00000	14	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put			4,700.00000	4,757	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call			3,422.00000	3,365	25.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put			7.00000	7	25.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call			2,435.00000	2,378	20.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put			21.00000	21	20.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call			1,474.00000	1,418	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put			59.00000	61	16.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call			687.00000	649	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put			272.00000	292	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call			142.00000	134	21.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put			1,727.00000	1,777	21.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call			66.00000	62	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put			2,651.00000	2,704	22.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call			28.00000	27	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put			3,614.00000	3,669	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call			15.00000	15	25.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put			4,601.00000	4,658	25.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,372.00000	3,315	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			8.00000	8	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call			2,386.00000	2,329	20.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			22.00000	22	20.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,427.00000	1,372	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			62.00000	65	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			657.00000	620	15.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			293.00000	313	15.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			137.00000	130	21.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,773.00000	1,823	21.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			63.00000	59	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,699.00000	2,752	22.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			27.00000	26	24.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,663.00000	3,718	24.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			15.00000	14	25.89	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	15.85	Put			4,650.00000	4,707	25.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,224.00000	3,167	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			9.00000	10	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,239.00000	2,183	19.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			25.00000	25	19.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,289.00000	1,234	15.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			74.00000	77	15.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			125.00000	118	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,910.00000	1,961	21.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			56.00000	52	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,841.00000	2,895	23.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			24.00000	23	24.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,810.00000	3,866	24.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			14.00000	13	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,799.00000	4,856	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,273.00000	3,216	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			9.00000	9	24.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,288.00000	2,231	20.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			24.00000	24	20.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,335.00000	1,280	15.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			70.00000	73	15.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			601.00000	566	16.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			337.00000	359	16.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			129.00000	122	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,864.00000	1,915	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			58.00000	54	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,793.00000	2,847	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			25.00000	24	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,761.00000	3,816	24.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			14.00000	14	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,750.00000	4,807	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,471.00000	3,414	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			7.00000	7	25.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,484.00000	2,427	21.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			20.00000	20	21.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,520.00000	1,465	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			56.00000	58	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			717.00000	678	15.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			252.00000	271	15.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			146.00000	138	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,682.00000	1,731	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			69.00000	64	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put			2,604.00000	2,657	22.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call			30.00000	28	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put			3,565.00000	3,621	23.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.75	Call			16.00000	15	25.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put			4,551.00000	4,608	25.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call			3,521.00000	3,464	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put			6.00000	7	25.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call			2,533.00000	2,476	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put			19.00000	19	21.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call			1,567.00000	1,512	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put			53.00000	55	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call			748.00000	708	15.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put			234.00000	251	15.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call			151.00000	143	20.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put			1,637.00000	1,686	20.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call			72.00000	67	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put			2,557.00000	2,610	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call			31.00000	29	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put			3,516.00000	3,572	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call			16.00000	15	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put			4,501.00000	4,558	25.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call			3,720.00000	3,662	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put			5.00000	5	26.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call			2,730.00000	2,673	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put			16.00000	16	22.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call			1,757.00000	1,701	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put			42.00000	44	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call			882.00000	838	15.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put			167.00000	181	15.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call			173.00000	163	20.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put			1,459.00000	1,506	20.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call			85.00000	80	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put			2,371.00000	2,423	22.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call			36.00000	34	23.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put			3,322.00000	3,377	23.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call			18.00000	17	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			4,303.00000	4,360	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			3,869.00000	3,811	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			4.00000	4	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			2,878.00000	2,821	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			14.00000	14	22.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			1,900.00000	1,844	18.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			35.00000	37	18.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			992.00000	945	15.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			127.00000	138	15.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			193.00000	182	19.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,328.00000	1,375	19.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			97.00000	91	22.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.35	Put		2,233.00000	2,284	22.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call		41.00000	39	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put		3,177.00000	3,231	23.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call		19.00000	18	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put		4,154.00000	4,211	24.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call		8.00000	8	29.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put		6,144.00000	6,201	29.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call		4.00000	3	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put		8,139.00000	8,196	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call		8.00000	8	29.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put		6,293.00000	6,350	29.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call		3.00000	3	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put		8,289.00000	8,346	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call		3,620.00000	3,563	26.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put		6.00000	6	26.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call		2,632.00000	2,574	21.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put		17.00000	17	21.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call		1,662.00000	1,606	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put		47.00000	49	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call		813.00000	771	15.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put		199.00000	214	15.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call		78.00000	73	22.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put		2,464.00000	2,516	22.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call		17.00000	16	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put		4,402.00000	4,459	25.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call		8.00000	7	29.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put		6,393.00000	6,450	29.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call		3.00000	3	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put		8,388.00000	8,446	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call		7.00000	7	29.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put		6,493.00000	6,550	29.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call		3.00000	3	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put		8,488.00000	8,546	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,372.00000	3,315	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		8.00000	8	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		7.00000	6	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,642.00000	6,699	29.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		3.00000	2	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,638.00000	8,695	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		7.00000	6	29.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,742.00000	6,799	29.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		2.00000	2	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,738.00000	8,795	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		6.00000	6	30.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,892.00000	6,949	30.23	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	20.10	Call			2.00000	2	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put			8,887.00000	8,945	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call			6.00000	6	30.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put			6,842.00000	6,899	30.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call			2.00000	2	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put			8,838.00000	8,895	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call			7.00000	7	29.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put			6,592.00000	6,650	29.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call			3.00000	2	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put			8,588.00000	8,645	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call			3,769.00000	3,712	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put			5.00000	5	26.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call			2,779.00000	2,722	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put			15.00000	15	22.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call			1,804.00000	1,748	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put			40.00000	41	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call			918.00000	873	15.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put			153.00000	166	15.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call			89.00000	83	22.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put			2,325.00000	2,376	22.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call			18.00000	17	25.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put			4,254.00000	4,310	25.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call			8.00000	8	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put			6,244.00000	6,301	29.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call			3.00000	3	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put			8,239.00000	8,296	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call			3,819.00000	3,762	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put			4.00000	5	26.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call			2,829.00000	2,771	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put			14.00000	14	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call			1,852.00000	1,796	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put			38.00000	39	18.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call			954.00000	909	15.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			140.00000	151	15.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			93.00000	87	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			2,279.00000	2,330	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			19.00000	18	24.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			4,204.00000	4,261	24.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			8.00000	8	29.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			6,194.00000	6,251	29.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			4.00000	3	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			8,189.00000	8,246	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			3,670.00000	3,613	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			5.00000	6	26.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			2,681.00000	2,624	22.05	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 15/03/2010 Currency Future	8.55	Put		16.00000	17	22.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call		1,709.00000	1,653	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put		44.00000	46	17.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call		847.00000	804	15.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put		183.00000	197	15.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call		82.00000	76	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put		2,417.00000	2,469	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call		17.00000	16	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put		4,353.00000	4,409	25.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call		8.00000	7	29.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put		6,343.00000	6,400	29.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call		3.00000	3	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put		8,339.00000	8,396	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call		7.00000	7	29.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put		6,543.00000	6,600	29.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call		3.00000	3	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put		8,538.00000	8,595	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call		6.00000	6	30.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put		6,792.00000	6,849	30.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call		2.00000	2	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put		8,788.00000	8,845	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call		7.00000	6	29.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put		6,692.00000	6,749	29.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call		2.00000	2	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put		8,688.00000	8,745	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call		3,571.00000	3,513	25.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put		6.00000	6	25.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call		2,582.00000	2,525	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put		18.00000	18	21.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call		1,614.00000	1,559	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put		50.00000	52	17.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call		780.00000	739	15.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put		216.00000	232	15.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call		329.00000	310	17.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put		764.00000	803	17.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call		75.00000	70	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put		2,510.00000	2,563	22.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call		16.00000	16	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put		4,452.00000	4,509	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call		7.00000	7	29.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		6,443.00000	6,500	29.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call		3.00000	3	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,438.00000	8,496	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		3,968.00000	3,911	27.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		4.00000	4	27.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	17.25	Call			9.00000	8	28.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put			6,044.00000	6,101	28.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call			4.00000	4	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put			8,039.00000	8,097	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call			3,919.00000	3,861	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put			4.00000	4	27.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call			2,928.00000	2,870	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put			13.00000	13	23.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call			1,948.00000	1,892	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put			34.00000	35	18.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call			1,030.00000	982	15.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put			115.00000	125	15.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call			102.00000	95	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put			2,187.00000	2,238	22.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call			20.00000	19	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put			4,105.00000	4,161	24.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call			9.00000	8	28.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put			6,094.00000	6,151	28.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call			4.00000	4	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put			8,089.00000	8,147	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call			4,068.00000	4,010	27.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put			3.00000	3	27.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call			9.00000	9	28.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put			5,945.00000	6,002	28.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call			4.00000	4	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put			7,940.00000	7,997	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Call			4,018.00000	3,961	27.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Put			3.00000	4	27.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Call			9.00000	9	28.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Put			5,994.00000	6,052	28.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Call			4.00000	4	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Put			7,990.00000	8,047	31.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Call			4,117.00000	4,060	27.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Put			3.00000	3	27.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Call			9.00000	9	28.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Put			5,895.00000	5,952	28.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Call			4.00000	4	31.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Put			7,890.00000	7,947	31.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.33790		11.39710		16.60	7,029,498.00	620	803.00
€ / R On 14/06/2010 Currency Future	11.40	Call			614.00000	588	16.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put			617.00000	650	16.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Call			658.00000	628	16.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Put			561.00000	590	16.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call			636.00000	606	16.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put			589.00000	618	16.60	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	11.45	Call			596.00000	570	16.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put			648.00000	682	16.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call			543.00000	519	17.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put			746.00000	781	17.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call			511.00000	489	17.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put			814.00000	851	17.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call			560.00000	536	17.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put			713.00000	748	17.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call			577.00000	552	16.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put			680.00000	714	16.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call			453.00000	434	17.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			956.00000	996	17.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call			428.00000	409	18.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put			1,031.00000	1,071	18.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			404.00000	386	18.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			1,107.00000	1,148	18.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call			3,909.00000	3,850	24.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put			12.00000	12	24.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call			2,923.00000	2,864	20.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put			26.00000	27	20.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call			1,952.00000	1,896	16.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put			54.00000	58	16.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call			1,112.00000	1,068	15.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put			215.00000	230	15.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call			198.00000	190	21.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put			2,301.00000	2,352	21.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call			83.00000	79	25.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put			4,186.00000	4,241	25.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call			29.00000	26	26.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put			6,132.00000	6,188	26.62	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call			10.00000	9	27.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put			8,112.00000	8,171	27.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call			3,958.00000	3,899	24.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put			11.00000	11	24.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call			2,973.00000	2,914	20.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put			25.00000	26	20.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call			1,998.00000	1,942	16.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put			50.00000	54	16.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call			1,146.00000	1,101	15.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put			199.00000	213	15.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call			203.00000	194	21.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put			2,256.00000	2,306	21.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call			86.00000	81	25.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put			4,139.00000	4,194	25.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call			30.00000	27	26.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	17.45	Put		6,083.00000	6,139	26.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call		10.00000	9	27.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put		8,063.00000	8,121	27.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call		3,859.00000	3,800	23.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put		12.00000	12	23.95	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call		2,874.00000	2,815	20.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put		27.00000	27	20.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call		1,906.00000	1,850	16.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put		59.00000	62	16.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call		1,078.00000	1,035	15.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put		231.00000	247	15.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call		193.00000	185	21.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put		2,346.00000	2,397	21.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call		81.00000	77	25.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put		4,234.00000	4,289	25.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call		28.00000	25	26.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put		6,181.00000	6,237	26.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call		9.00000	9	27.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put		8,162.00000	8,221	27.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call		4,008.00000	3,949	24.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put		11.00000	11	24.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call		3,022.00000	2,963	20.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put		25.00000	25	20.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call		2,044.00000	1,988	16.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put		47.00000	50	16.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call		1,182.00000	1,136	15.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put		185.00000	198	15.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call		208.00000	199	21.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put		2,211.00000	2,261	21.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call		88.00000	84	25.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put		4,091.00000	4,146	25.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call		31.00000	27	26.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put		6,034.00000	6,090	26.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call		10.00000	10	27.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put		8,013.00000	8,072	27.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call		4,057.00000	3,998	24.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put		10.00000	10	24.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call		3,071.00000	3,012	20.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put		24.00000	24	20.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call		2,092.00000	2,034	16.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put		45.00000	46	16.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call		1,221.00000	1,171	15.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put		174.00000	183	15.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call		213.00000	204	21.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put		2,166.00000	2,217	21.51	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	15.35	Call			90.00000	86	25.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put			4,043.00000	4,098	25.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call			31.00000	28	26.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put			5,984.00000	6,040	26.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call			10.00000	10	27.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put			7,963.00000	8,022	27.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call			3,711.00000	3,652	23.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put			14.00000	14	23.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call			2,727.00000	2,668	19.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put			30.00000	30	19.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call			1,770.00000	1,716	16.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put			73.00000	78	16.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call			981.00000	940	15.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put			284.00000	302	15.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call			179.00000	172	22.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put			2,482.00000	2,534	22.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call			75.00000	71	25.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put			4,378.00000	4,433	25.56	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call			26.00000	23	26.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put			6,329.00000	6,385	26.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call			8.00000	8	27.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put			8,311.00000	8,370	27.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call			3,810.00000	3,751	23.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put			13.00000	13	23.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call			2,825.00000	2,766	19.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put			28.00000	28	19.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call			1,860.00000	1,805	16.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put			63.00000	67	16.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call			1,045.00000	1,002	15.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put			248.00000	264	15.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call			188.00000	180	21.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put			2,391.00000	2,442	21.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call			79.00000	75	25.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put			4,282.00000	4,337	25.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call			27.00000	25	26.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put			6,230.00000	6,287	26.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call			9.00000	8	27.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put			8,212.00000	8,271	27.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Call			4,106.00000	4,047	24.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Put			9.00000	9	24.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Call			3,120.00000	3,061	21.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Put			23.00000	23	21.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Call			2,141.00000	2,082	16.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Put			44.00000	45	16.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Call			1,260.00000	1,210	15.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	10.30	Put			163.00000	172	15.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Call			218.00000	209	21.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Put			2,120.00000	2,171	21.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Call			91.00000	88	25.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Put			3,994.00000	4,050	25.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Call			32.00000	29	26.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Put			5,935.00000	5,991	26.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Call			11.00000	10	27.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Put			7,914.00000	7,972	27.65	0.00	0	0.00
AL13 On 05/11/2009 Index Future			248.76400		248.82900		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			293.72900		294.14600		0.00	0.00	0	764.00
ALBI On 04/02/2010 Index Future			299.05900		299.49200		0.00	0.00	0	37.00
ALBI On 06/05/2010 Index Future			304.31200		304.73700		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			309.80600		310.23200		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.27700		127.32600		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			129.58700		129.64000		0.00	0.00	0	0.00
CRD1 On 06/05/2010 Index Future			132.07500		132.13100		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			295.44350		295.84350		0.00	0.00	0	691.00
GOVI On 04/02/2010 jGovi			300.80550		301.22050		0.00	0.00	0	0.00
GOVI On 06/05/2010 jGovi			306.58100		307.00800		0.00	0.00	0	0.00
GOVI On 05/08/2010 jGovi			311.86700		312.19500		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			363.27200		362.78900		0.00	0.00	0	3.00
ILBI On 04/02/2010 Index Future			369.86500		369.09100		0.00	791,511,100.00	214	214.00
J153 On 31/08/2010 jSwap			7.31264		7.31556		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.75100		8.77800		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.48600		8.53900		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.59100		8.62000		15.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.88300		8.92500		15.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.86100		8.90800		15.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.88700		8.93300		15.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.11400		7.09500		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra			7.06600		7.05500		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.23800		7.23200		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.56900		7.54100		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.83500		7.77800		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.77500		7.74500		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.99600		7.97300		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.60300		8.63400		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.73000		8.76300		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.85600		8.90300		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.91400		8.96400		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod			6.82000		6.82500		0.00	0.00	0	0.00
JROD On 30/11/2009 jRod			6.88900		6.89900		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			7.04900		7.05600		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			284.29400		284.79500		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			289.45300		289.97100		0.00	0.00	0	0.00
OTH1 On 06/05/2010 Index Future			295.01100		295.54200		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.35700		7.35900		0.81	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	0	0.83	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			689.00000	687	0.83	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.63700		7.64500		1.50	0.00	0	38.00
R155 On 05/11/2009 Bond Future	7.75	Call			275.00000	281	1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			91.00000	83	1.50	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.52600		8.51900		5.50	0.00	0	8,976.00
R157 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.42	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,418.00000	5,454	5.42	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.62400		8.61700		5.50	0.00	0	70.00
R157 On 04/02/2010 Bond Future	7.75	Call			254.00000	245	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,642.00000	4,668	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.70200		8.69400		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,500.00000	1,479	5.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 06/05/2010 Bond Future	8.50	Put			2,423.00000	2,440	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.75100		8.74200		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			2,407.00000	2,382	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,371.00000	2,387	5.34	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.12500		9.09700		11.25	0.00	0	11,682.00
R186 On 05/11/2009 Bond Future	9.00	Call			906.00000	780	11.25	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,821.00000	1,956	11.25	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			272.00000	217	11.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			3,596.00000	3,803	11.18	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	11.30	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,599.00000	16,861	11.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			0.00000	0	11.22	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,770.00000	14,032	11.22	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.18300		9.15400		11.75	0.00	0	81.00
R186 On 04/02/2010 Bond Future	8.25	Call			459.00000	419	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			9,303.00000	9,531	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.23300		9.20200		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			3,206.00000	3,073	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			5,071.00000	5,220	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.26800		9.23600		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			4,973.00000	4,815	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,847.00000	4,977	12.22	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.58300		8.58700		5.25	0.00	0	488.00
R201 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,567.00000	4,550	5.16	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.67200		8.67500		5.25	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			72.00000	71	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,798.00000	4,785	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.74600		8.74900		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,130.00000	1,130	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			2,064.00000	2,054	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.79300		8.79600		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,283.00000	2,286	5.26	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put			1,561.00000	1,553	5.26	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.03200		9.02500		8.25	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	7.94	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,682.00000	8,720	7.94	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.11900		9.11100		7.75	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			253.00000	244	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			5,179.00000	5,212	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.18900		9.18100		7.75	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R203 On 06/05/2010 Bond Future	9.00	Call			1,810.00000	1,786	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,738.00000	2,755	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.23900		9.23000		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			2,838.00000	2,810	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,739.00000	2,756	7.90	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.05000		9.04200		9.00	0.00	0	3,599.00
R204 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	8.66	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,637.00000	9,684	8.66	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.12400		9.11600		9.00	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			289.00000	279	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,735.00000	5,771	8.68	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.18900		9.18100		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			1,979.00000	1,954	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			3,000.00000	3,019	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.23600		9.22700		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			3,159.00000	3,128	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			3,033.00000	3,051	9.17	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.65700		8.65100		5.50	0.00	0	1,140.00
R206 On 05/11/2009 Bond Future	7.50	Call			1.00000	1	5.41	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,969.00000	3,989	5.41	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.76400		8.75700		5.50	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			113.00000	109	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,220.00000	4,239	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.86300		8.85500		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,376.00000	1,361	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,692.00000	1,701	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.93300		8.92300		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			1,775.00000	1,757	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,558.00000	1,568	4.81	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.18900		9.18100		10.00	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	9.64	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,844.00000	10,891	9.64	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.26100		9.25300		10.00	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			248.00000	239	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			6,390.00000	6,428	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.32700		9.31800		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			2,350.00000	2,319	9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			2,742.00000	2,762	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.37600		9.36700		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			3,577.00000	3,543	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,831.00000	2,848	10.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R208 On 05/11/2009 Bond Future			9.18800		9.18000		10.50	0.00	0	5,008.00
R208 On 05/11/2009 Bond Future	7.75	Call			0.00000	0	10.38	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,472.00000	9,522	10.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.25600		9.24800		10.50	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			482.00000	468	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			5,184.00000	5,218	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.31400		9.30500		10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			2,464.00000	2,431	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,793.00000	2,814	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.35600		9.34700		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			3,790.00000	3,755	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,898.00000	2,916	10.93	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.71000		8.67100		15.00	125,208.37	1,660	3,565.00
R209 On 05/11/2009 Bond Future	9.00	Call			2,904.00000	2,629	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			290.00000	333	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			10,671.00000	10,989	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			0.00000	0	15.23	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,979.00000	16,297	15.23	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			0.00000	0	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			13,263.00000	13,581	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			8,043.00000	7,725	16.52	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			3.00000	3	16.52	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.74500		8.70500		14.75	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			147.00000	127	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			11,076.00000	11,379	14.60	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			9,660.00000	9,356	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			245.00000	266	16.63	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.77200		8.73100		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			2,498.00000	2,350	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			4,402.00000	4,584	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.78700		8.74500		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			4,243.00000	4,060	15.30	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			4,203.00000	4,356	15.30	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			291.74600		292.14200		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			297.04000		297.45100		0.00	0.00	0	0.00
TRT1 On 06/05/2010 Index Future			302.74300		303.16600		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.68960		6.70510		14.88	0.00	0	4,500.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			166.00000	157	14.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			161.00000	168	14.88	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	6.65	Call		195.00000	186	15.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		140.00000	146	15.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		166.00000	157	14.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		161.00000	168	14.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		195.00000	186	15.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		140.00000	146	15.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		128.00000	121	15.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		223.00000	231	15.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		296.00000	285	16.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		91.00000	95	16.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		333.00000	321	16.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		78.00000	82	16.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		261.00000	250	15.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		105.00000	110	15.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		333.00000	321	16.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		78.00000	82	16.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		372.00000	360	16.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		67.00000	70	16.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		227.00000	217	15.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		122.00000	127	15.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		261.00000	250	15.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		105.00000	110	15.82	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		146.00000	138	15.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		191.00000	198	15.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		113.00000	106	15.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		257.00000	266	15.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		113.00000	106	15.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		257.00000	266	15.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		128.00000	121	15.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		223.00000	231	15.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		99.00000	93	16.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		294.00000	303	16.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		372.00000	360	16.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		67.00000	70	16.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		413.00000	400	17.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		58.00000	60	17.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		454.00000	441	17.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		49.00000	51	17.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		454.00000	441	17.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		49.00000	51	17.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		497.00000	483	17.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		42.00000	44	17.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		99.00000	93	16.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		294.00000	303	16.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		76.00000	71	16.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	7.00	Put		371.00000	381	16.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		59.00000	55	17.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		454.00000	465	17.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		46.00000	42	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		540.00000	553	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		36.00000	33	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		630.00000	643	18.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		87.00000	81	16.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		332.00000	342	16.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		67.00000	62	17.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		412.00000	423	17.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		52.00000	48	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		497.00000	508	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		87.00000	81	16.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		332.00000	342	16.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		52.00000	48	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		497.00000	508	17.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		40.00000	37	18.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		585.00000	598	18.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		67.00000	62	17.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		412.00000	423	17.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		5,855.00000	5,840	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,355.00000	4,340	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,855.00000	2,840	26.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	26.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,358.00000	1,342	24.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		3.00000	3	24.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		4.00000	4	25.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,649.00000	1,665	25.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		1.00000	1	32.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,146.00000	3,161	32.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	35.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,645.00000	4,660	35.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	32.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,145.00000	6,160	32.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,105.00000	6,090	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,605.00000	4,590	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,105.00000	3,090	25.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	25.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,606.00000	1,591	26.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		1.00000	1	26.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.10	Call		7.00000	6	23.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,402.00000	1,417	23.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	31.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,896.00000	2,911	31.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	35.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,395.00000	4,410	35.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	31.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,895.00000	5,910	31.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,155.00000	6,140	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,655.00000	4,640	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,155.00000	3,140	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,656.00000	1,641	27.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		1.00000	1	27.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		7.00000	7	23.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,352.00000	1,367	23.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	31.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,846.00000	2,861	31.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	35.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,345.00000	4,361	35.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	32.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,845.00000	5,860	32.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		631.00000	616	18.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		26.00000	27	18.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		541.00000	527	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		36.00000	37	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		818.00000	803	19.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		13.00000	14	19.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		723.00000	709	19.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		18.00000	19	19.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		585.00000	571	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		30.00000	32	18.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		541.00000	527	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		36.00000	37	18.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		677.00000	662	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		22.00000	23	18.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		413.00000	400	17.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		58.00000	60	17.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		771.00000	756	19.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		15.00000	16	19.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,355.00000	3,340	25.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	25.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,355.00000	2,340	28.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	28.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		0.00000	0	35.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,645.00000	3,661	35.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	32.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,645.00000	5,660	32.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	44.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,645.00000	7,660	44.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,255.00000	4,240	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,255.00000	3,240	25.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	25.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,255.00000	2,240	29.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	0	29.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,258.00000	1,243	23.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		3.00000	3	23.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		4.00000	4	25.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,749.00000	1,764	25.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		0.00000	0	35.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,745.00000	3,761	35.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	32.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,745.00000	5,760	32.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	45.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,745.00000	7,760	45.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,205.00000	4,190	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,205.00000	3,190	25.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	25.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,205.00000	2,190	29.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	0	29.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,209.00000	1,194	23.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		4.00000	4	23.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		4.00000	3	25.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,799.00000	1,814	25.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		0.00000	0	35.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,795.00000	3,811	35.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	32.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,795.00000	5,810	32.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	45.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,795.00000	7,810	45.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,155.00000	4,140	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,155.00000	2,140	29.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		0.00000	0	29.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,159.00000	1,144	22.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		4.00000	5	22.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.55	Call			3.00000	3	26.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,848.00000	1,864	26.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			0.00000	0	36.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,845.00000	3,861	36.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	46.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,845.00000	7,860	46.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,105.00000	4,090	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,105.00000	2,090	30.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			0.00000	0	30.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,110.00000	1,095	22.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			5.00000	5	22.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			3.00000	3	26.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			1,898.00000	1,913	26.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			0.00000	0	36.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,895.00000	3,911	36.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	46.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,895.00000	7,910	46.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			4,055.00000	4,040	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			3,055.00000	3,040	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	25.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			2,055.00000	2,040	30.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			0.00000	0	30.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			1,061.00000	1,046	21.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			6.00000	6	21.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			3.00000	3	26.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			1,948.00000	1,963	26.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			0.00000	0	36.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			3,945.00000	3,961	36.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	31.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			5,945.00000	5,960	31.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	46.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			7,945.00000	7,960	46.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,305.00000	4,290	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,305.00000	3,290	25.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	25.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,305.00000	2,290	29.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			0.00000	0	29.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,308.00000	1,293	24.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			3.00000	3	24.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			4.00000	4	25.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,699.00000	1,714	25.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			0.00000	0	35.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,695.00000	3,711	35.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	32.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,695.00000	5,710	32.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	44.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,695.00000	7,710	44.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		4,005.00000	3,990	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		3,005.00000	2,990	25.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	25.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		2,006.00000	1,990	30.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		0.00000	0	30.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		1,012.00000	996	21.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		6.00000	7	21.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		3.00000	3	27.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		1,998.00000	2,013	27.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		0.00000	0	36.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		3,995.00000	4,011	36.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	31.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		5,995.00000	6,010	31.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		7,995.00000	8,010	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		3,955.00000	3,940	24.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	24.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		2,955.00000	2,940	25.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	25.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		1,956.00000	1,940	30.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		1.00000	1	30.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		963.00000	948	20.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		8.00000	8	20.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		3.00000	2	27.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		2,047.00000	2,063	27.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		0.00000	0	36.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		4,045.00000	4,061	36.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	31.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		6,045.00000	6,060	31.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		8,045.00000	8,060	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,805.00000	3,790	24.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	24.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,805.00000	2,790	26.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	26.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,806.00000	1,790	28.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		1.00000	1	28.70	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		2.00000	2	28.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,197.00000	2,212	28.16	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	10.90	Call		0.00000	0	36.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,195.00000	4,211	36.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	33.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,195.00000	6,210	33.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,195.00000	8,210	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,905.00000	3,890	24.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	24.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,905.00000	2,890	26.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	26.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,906.00000	1,890	29.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		1.00000	1	29.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		914.00000	899	20.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		9.00000	10	20.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		2.00000	2	27.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,097.00000	2,113	27.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		0.00000	0	36.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,095.00000	4,111	36.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	32.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,095.00000	6,110	32.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,095.00000	8,110	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,855.00000	3,840	24.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	24.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,856.00000	1,840	29.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		1.00000	1	29.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		866.00000	851	20.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		11.00000	11	20.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		2.00000	2	27.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,147.00000	2,162	27.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		0.00000	0	36.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,145.00000	4,161	36.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	47.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,145.00000	8,160	47.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.74050	6.75620		16.10	0.00	0	4,118.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		284.00000	275	16.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		278.00000	284	16.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		309.00000	300	16.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		253.00000	259	16.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		309.00000	300	16.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		253.00000	259	16.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		246.00000	238	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		340.00000	347	16.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		264.00000	255	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		308.00000	315	16.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.55	Call			394.00000	383	16.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put			188.00000	192	16.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call			425.00000	413	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put			169.00000	173	16.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			364.00000	354	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			208.00000	213	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call			364.00000	354	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put			208.00000	213	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call			457.00000	445	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put			151.00000	155	16.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call			336.00000	326	16.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put			230.00000	236	16.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call			264.00000	255	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put			308.00000	315	16.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call			229.00000	221	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put			373.00000	380	16.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call			213.00000	205	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put			407.00000	415	16.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call			491.00000	479	16.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			135.00000	138	16.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			562.00000	549	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			106.00000	109	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call			199.00000	191	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			442.00000	451	17.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			172.00000	166	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			516.00000	525	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			638.00000	624	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			82.00000	84	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			677.00000	664	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			71.00000	73	16.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			599.00000	586	16.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			93.00000	96	16.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			526.00000	513	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			119.00000	123	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			760.00000	746	16.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			53.00000	55	16.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			802.00000	788	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			46.00000	47	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			718.00000	704	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			62.00000	64	16.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			638.00000	624	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			82.00000	84	16.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			562.00000	549	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			106.00000	109	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,356.00000	4,341	24.39	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 15/03/2010 Currency Future	2.40	Put			0.00000	0	24.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,356.00000	3,341	28.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	28.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,358.00000	2,342	26.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			2.00000	2	26.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,367.00000	1,351	19.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			11.00000	11	19.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			37.00000	35	23.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,680.00000	1,694	23.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			4.00000	4	28.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,648.00000	3,664	28.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			1.00000	1	32.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,645.00000	5,660	32.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			0.00000	0	36.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,644.00000	7,660	36.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,256.00000	4,241	24.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	24.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,256.00000	3,241	29.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			0.00000	0	29.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,258.00000	2,243	25.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			2.00000	2	25.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,269.00000	1,254	18.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			13.00000	13	18.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			33.00000	32	23.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,777.00000	1,791	23.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			4.00000	4	28.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put			3,748.00000	3,763	28.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call			1.00000	1	32.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put			5,745.00000	5,760	32.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call			0.00000	0	37.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put			7,744.00000	7,760	37.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call			4,206.00000	4,191	24.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put			0.00000	0	24.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call			3,206.00000	3,191	29.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put			0.00000	0	29.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call			2,209.00000	2,193	25.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put			2.00000	2	25.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call			1,220.00000	1,205	18.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put			14.00000	14	18.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call			32.00000	30	23.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put			1,826.00000	1,840	23.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call			4.00000	4	28.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put			3,798.00000	3,813	28.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call			1.00000	1	32.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put			5,795.00000	5,810	32.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.55	Call		0.00000	0	37.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,794.00000	7,810	37.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,156.00000	4,141	24.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	24.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,156.00000	3,141	29.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		0.00000	0	29.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,159.00000	2,143	24.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		3.00000	3	24.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,171.00000	1,156	17.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		15.00000	16	17.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		31.00000	29	23.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		1,874.00000	1,888	23.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		4.00000	3	28.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,847.00000	3,863	28.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		1.00000	1	32.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,845.00000	5,860	32.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		0.00000	0	37.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,844.00000	7,860	37.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,171.00000	1,156	17.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		15.00000	16	17.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		4,056.00000	4,041	24.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	24.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		3,057.00000	3,041	30.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		0.00000	0	30.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		2,059.00000	2,044	24.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		3.00000	3	24.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		1,074.00000	1,059	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		18.00000	19	17.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		28.00000	27	24.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		1,972.00000	1,986	24.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		3.00000	3	28.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		3,947.00000	3,963	28.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	33.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		5,945.00000	5,960	33.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	0	37.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		7,944.00000	7,960	37.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,106.00000	4,091	24.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	24.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,106.00000	3,091	30.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		0.00000	0	30.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,109.00000	2,093	24.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		3.00000	3	24.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,123.00000	1,108	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		17.00000	17	17.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		29.00000	28	24.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	8.65	Put			1,923.00000	1,937	24.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			4.00000	3	28.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			3,897.00000	3,913	28.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			1.00000	1	32.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			5,895.00000	5,910	32.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			0.00000	0	37.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			7,894.00000	7,910	37.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,306.00000	4,291	24.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	24.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,306.00000	3,291	28.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			0.00000	0	28.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,308.00000	2,293	26.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			2.00000	2	26.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,318.00000	1,303	18.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			12.00000	12	18.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			35.00000	33	23.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,729.00000	1,743	23.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			4.00000	4	28.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,698.00000	3,714	28.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			1.00000	1	32.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,695.00000	5,710	32.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			0.00000	0	37.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put			7,694.00000	7,710	37.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call			4,006.00000	3,991	24.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put			0.00000	0	24.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call			3,007.00000	2,991	30.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			0.00000	0	30.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call			2,010.00000	1,994	23.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put			3.00000	4	23.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call			1,026.00000	1,011	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put			20.00000	21	16.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call			27.00000	25	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			2,021.00000	2,035	24.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			3.00000	3	28.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			3,997.00000	4,013	28.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			1.00000	1	33.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			5,995.00000	6,010	33.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call			0.00000	0	37.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			7,994.00000	8,010	37.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			3,906.00000	3,891	25.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	25.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			2,907.00000	2,891	30.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			1.00000	1	30.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			1,910.00000	1,895	23.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			4.00000	4	23.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	5.85	Call			935.00000	920	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			28.00000	29	16.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			24.00000	23	24.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			2,118.00000	2,132	24.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			3.00000	3	29.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			4,097.00000	4,112	29.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call			1.00000	1	33.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			6,095.00000	6,110	33.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call			0.00000	0	37.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			8,094.00000	8,110	37.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			3,806.00000	3,791	25.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	25.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			2,807.00000	2,791	29.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			1.00000	1	29.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			1,811.00000	1,795	22.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			5.00000	5	22.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			845.00000	831	16.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			39.00000	41	16.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			21.00000	20	25.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			2,215.00000	2,229	25.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			3.00000	3	29.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			4,197.00000	4,212	29.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call			1.00000	1	33.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			6,195.00000	6,210	33.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			0.00000	0	37.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			8,194.00000	8,210	37.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			3,856.00000	3,841	25.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	25.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			2,857.00000	2,841	29.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			1.00000	1	29.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			1,861.00000	1,845	22.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			4.00000	5	22.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			890.00000	875	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			33.00000	35	16.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			22.00000	21	24.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			2,166.00000	2,181	24.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			3.00000	3	29.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			4,147.00000	4,162	29.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			1.00000	1	33.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			6,145.00000	6,160	33.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			0.00000	0	37.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			8,144.00000	8,160	37.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			3,956.00000	3,941	24.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	24.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			2,957.00000	2,941	30.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.80	Put		1.00000	1	30.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,960.00000	1,944	23.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		4.00000	4	23.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		980.00000	965	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		24.00000	25	16.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		25.00000	24	24.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,069.00000	2,083	24.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		3.00000	3	28.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,047.00000	4,062	28.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	33.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,045.00000	6,060	33.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	0	37.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,044.00000	8,060	37.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.78030	6.79910		16.52	0.00	0	750.00
ZAAD On 14/06/2010 Currency Future	6.80	Call		365.00000	355	16.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put		366.00000	375	16.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call		388.00000	377	16.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put		339.00000	347	16.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call		329.00000	319	16.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put		430.00000	439	16.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		463.00000	451	16.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		264.00000	270	16.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		490.00000	477	16.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		241.00000	247	16.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call		437.00000	425	16.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put		288.00000	295	16.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		518.00000	505	16.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		219.00000	225	16.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		412.00000	401	16.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		313.00000	320	16.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,299.00000	4,280	32.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	32.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call		3,300.00000	3,281	28.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put		1.00000	1	28.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call		2,304.00000	2,286	23.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put		5.00000	5	23.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call		1,322.00000	1,304	16.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put		23.00000	24	16.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call		81.00000	78	22.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put		1,782.00000	1,798	22.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call		10.00000	10	24.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put		3,711.00000	3,729	24.90	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call		3.00000	3	28.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put		5,704.00000	5,723	28.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call		1.00000	1	31.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	14.50	Put		7,702.00000	7,721	31.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call		4,249.00000	4,230	32.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put		0.00000	0	32.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call		3,250.00000	3,231	28.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put		1.00000	1	28.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call		2,255.00000	2,236	22.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put		6.00000	6	22.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call		1,274.00000	1,256	16.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put		25.00000	26	16.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call		78.00000	75	23.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put		1,829.00000	1,845	23.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call		9.00000	9	24.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put		3,760.00000	3,779	24.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call		3.00000	3	28.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put		5,754.00000	5,773	28.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call		1.00000	1	31.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put		7,752.00000	7,771	31.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call		4,199.00000	4,180	32.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put		0.00000	0	32.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call		3,200.00000	3,181	28.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put		1.00000	1	28.01	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call		2,205.00000	2,187	22.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put		6.00000	6	22.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call		1,226.00000	1,208	16.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put		27.00000	28	16.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call		76.00000	73	23.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put		1,877.00000	1,893	23.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call		9.00000	9	24.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put		3,810.00000	3,828	24.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		3.00000	3	28.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,804.00000	5,822	28.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call		1.00000	1	31.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		7,802.00000	7,821	31.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call		4,149.00000	4,130	32.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put		0.00000	0	32.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call		3,150.00000	3,131	27.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put		1.00000	1	27.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call		2,156.00000	2,137	22.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put		7.00000	7	22.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call		1,178.00000	1,160	16.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put		29.00000	30	16.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call		73.00000	71	23.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put		1,924.00000	1,941	23.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call		8.00000	8	24.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,859.00000	3,878	24.97	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	12.65	Call		3.00000	3	28.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,854.00000	5,872	28.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call		1.00000	1	31.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put		7,852.00000	7,871	31.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call		3,999.00000	3,980	32.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put		0.00000	0	32.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call		3,001.00000	2,982	26.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put		1.00000	1	26.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call		2,008.00000	1,989	21.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put		9.00000	9	21.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call		1,035.00000	1,018	15.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put		36.00000	37	15.06	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call		67.00000	65	24.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put		2,068.00000	2,084	24.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call		7.00000	7	25.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put		4,008.00000	4,027	25.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call		3.00000	3	29.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put		6,004.00000	6,022	29.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call		1.00000	1	32.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put		8,002.00000	8,021	32.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call		3,899.00000	3,880	31.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put		0.00000	0	31.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call		2,901.00000	2,882	26.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put		2.00000	2	26.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call		1,909.00000	1,891	20.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put		10.00000	10	20.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call		949.00000	932	15.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put		50.00000	52	15.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call		60.00000	58	24.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put		2,161.00000	2,178	24.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call		7.00000	6	25.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put		4,108.00000	4,126	25.26	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call		3.00000	2	29.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put		6,103.00000	6,122	29.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call		1.00000	1	32.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put		8,102.00000	8,121	32.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call		4,049.00000	4,030	32.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put		0.00000	0	32.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call		3,050.00000	3,032	27.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put		1.00000	1	27.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call		2,057.00000	2,039	21.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put		8.00000	8	21.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call		1,083.00000	1,065	15.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put		33.00000	35	15.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call		69.00000	67	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
ZAAD On 14/06/2010 Currency Future	8.75	Put		2,020.00000	2,036	23.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call		7.00000	7	25.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put		3,958.00000	3,977	25.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call		3.00000	3	29.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put		5,954.00000	5,972	29.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call		1.00000	1	32.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put		7,952.00000	7,971	32.05	0.00	0	0.00

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<b>Total for Derivatives:</b>							<b>1,117,252,443.67</b>	<b>7,677</b>	<b>1,031,857.00</b>
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<b>Grand Total:</b>							<b>1,117,252,443.67</b>	<b>7,677</b>	<b>1,031,857.00</b>
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