



# Daily MTM Report

Daily summary for 05/11/2009

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			7.44400		7.40900			0.00	0	0.00
R155 On 31/08/2011 Bond			7.42000		7.44000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.35000		8.35500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.95500		8.95500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.41000		8.42000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.89000		8.88500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.89000		8.89500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.46500		8.48000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.06000		9.05500			0.00	0	0.00
R208 On 31/03/2021 Bond			9.06500		9.07000			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			8.62000	8.63000			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			7.65630	7.72640		20.58	166,876,714.80	21,796	336,482.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		195.00000	169	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		219.00000	263	21.15	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		274.00000	234	20.61	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		147.00000	178	20.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		125.00000	109	22.29	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		348.00000	403	22.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		43.00000	41	24.85	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		717.00000	785	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		125.00000	109	22.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		348.00000	403	22.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,426.00000	4,356	41.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	41.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		373.00000	323	20.68	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		97.00000	117	20.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		338.00000	292	20.66	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		112.00000	135	20.66	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		175.00000	152	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		248.00000	295	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		78.00000	71	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		502.00000	564	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		175.00000	152	21.44	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		248.00000	295	21.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		156.00000	136	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		280.00000	330	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		2.00000	2	32.58	0.00	0	10,191.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		2,175.00000	2,246	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		487.00000	428	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		60.00000	72	20.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		111.00000	98	22.57	0.00	0	2,670.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		385.00000	442	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		527.00000	467	20.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		51.00000	61	20.79	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		305.00000	262	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		129.00000	156	20.63	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	7.90	Call			140.00000	122	22.00	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			313.00000	366	22.00	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.00	Call			746.00000	679	20.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			20.00000	22	20.92	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			447.00000	392	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			71.00000	85	20.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			217.00000	188	20.87	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			191.00000	231	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			612.00000	548	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			36.00000	42	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			569.00000	507	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			43.00000	50	20.81	0.00	0	5,100.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			409.00000	357	20.71	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			83.00000	100	20.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			62.00000	57	24.00	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			585.00000	651	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			373.00000	323	20.68	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			97.00000	117	20.68	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			305.00000	262	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			129.00000	156	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			244.00000	209	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			168.00000	202	20.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			195.00000	169	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			219.00000	263	21.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			49.00000	46	24.57	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			672.00000	739	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			99.00000	88	22.86	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			423.00000	482	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			217.00000	188	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			191.00000	231	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			7.00000	9	29.41	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,480.00000	1,552	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	39.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,474.00000	4,544	39.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	46.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,674.00000	5,744	46.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	49.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,874.00000	6,944	49.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			13.00000	15	27.70	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,187.00000	1,259	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			88.00000	79	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			462.00000	523	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			69.00000	63	23.71	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			543.00000	607	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			69.00000	63	23.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.20	Put			543.00000	607	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	44.02	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,274.00000	5,344	44.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1.00000	1	34.17	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,824.00000	2,894	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	40.31	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,574.00000	4,644	40.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			99.00000	88	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			423.00000	482	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			17.00000	18	27.13	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,090.00000	1,162	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			21.00000	22	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			995.00000	1,066	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			55.00000	51	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			628.00000	695	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			34.00000	33	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			808.00000	877	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			30.00000	30	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			854.00000	924	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			38.00000	37	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			762.00000	831	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			55.00000	51	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			628.00000	695	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			38.00000	37	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			762.00000	831	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			49.00000	46	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			672.00000	739	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			4.00000	5	31.11	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			1,777.00000	1,849	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			30.00000	30	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			854.00000	924	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			27.00000	27	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			900.00000	971	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			27.00000	27	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			900.00000	971	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			19.00000	20	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,042.00000	1,114	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			24.00000	24	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			947.00000	1,018	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			12.00000	14	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,236.00000	1,307	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			13.00000	15	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,187.00000	1,259	27.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			15.00000	16	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,139.00000	1,210	27.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.70	Call			21.00000	22	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			995.00000	1,066	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			11.00000	12	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,284.00000	1,356	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			8.00000	9	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,431.00000	1,503	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			6.00000	7	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,579.00000	1,651	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			5.00000	6	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,678.00000	1,750	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			4.00000	6	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,728.00000	1,799	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			6.00000	7	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,579.00000	1,651	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			3.00000	5	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,827.00000	1,899	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			4.00000	6	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,728.00000	1,799	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			2.00000	3	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,076.00000	2,147	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1.00000	1	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,425.00000	2,495	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1.00000	2	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,275.00000	2,346	32.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			2.00000	3	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,126.00000	2,196	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			2.00000	3	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,126.00000	2,196	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1.00000	2	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,325.00000	2,395	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1.00000	1	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,624.00000	2,695	33.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1.00000	1	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,724.00000	2,794	33.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1.00000	1	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,774.00000	2,844	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1.00000	1	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,874.00000	2,944	34.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			0.00000	0	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,074.00000	3,144	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			0.00000	0	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,324.00000	3,394	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			0.00000	0	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,274.00000	3,344	35.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			0.00000	0	35.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,174.00000	3,244	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1.00000	1	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,575.00000	2,645	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1.00000	1	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,674.00000	2,745	33.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1.00000	0	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			2,924.00000	2,994	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			0.00000	0	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,024.00000	3,094	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			0.00000	0	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,074.00000	3,144	34.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1.00000	1	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,475.00000	2,545	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1.00000	2	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,375.00000	2,445	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1.00000	1	34.17	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			2,824.00000	2,894	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1.00000	0	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			2,974.00000	3,044	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1.00000	2	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			2,375.00000	2,445	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			0.00000	0	35.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			3,424.00000	3,494	35.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			0.00000	0	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			3,374.00000	3,444	35.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			0.00000	0	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			3,574.00000	3,644	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			0.00000	0	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			3,474.00000	3,544	35.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	40.31	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,574.00000	4,644	40.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			0.00000	0	36.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			3,874.00000	3,944	36.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			0.00000	0	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			3,774.00000	3,844	36.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			0.00000	0	38.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			4,274.00000	4,344	38.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			0.00000	0	40.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			4,674.00000	4,744	40.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	42.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,074.00000	5,144	42.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			0.00000	0	45.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			5,474.00000	5,544	45.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	38.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,174.00000	4,244	38.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	12.70	Call			0.00000	0	42.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,974.00000	5,044	42.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	44.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,374.00000	5,444	44.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			9.00000	10	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,382.00000	1,454	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			3.00000	4	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,976.00000	2,047	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	39.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,374.00000	4,444	39.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	45.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,574.00000	5,644	45.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			3.00000	5	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,877.00000	1,948	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1.00000	1	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,475.00000	2,545	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	0	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,674.00000	3,744	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	41.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,874.00000	4,944	41.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			17.00000	18	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,090.00000	1,162	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	37.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,074.00000	4,144	37.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	47.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,874.00000	5,944	47.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	41.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,774.00000	4,844	41.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	44.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,374.00000	5,444	44.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	47.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,974.00000	6,044	47.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,974.00000	4,044	37.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	43.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,174.00000	5,244	43.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	46.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,774.00000	5,844	46.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	42.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,074.00000	5,144	42.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			5.00000	7	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,629.00000	1,700	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			2.00000	2	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,225.00000	2,296	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	37.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.75	Put		4,024.00000	4,094	37.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,624.00000	4,694	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		0.00000	0	43.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		5,224.00000	5,294	43.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		0.00000	0	46.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,824.00000	5,894	46.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		0.00000	0	37.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		4,074.00000	4,144	37.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		6.00000	8	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,530.00000	1,602	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		0.00000	0	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,324.00000	3,394	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		0.00000	0	36.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,924.00000	3,994	36.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	40.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,524.00000	4,594	40.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	43.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,124.00000	5,194	43.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		9.00000	10	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,382.00000	1,454	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	39.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,374.00000	4,444	39.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		2.00000	3	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,026.00000	2,097	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		0.00000	0	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,224.00000	3,294	35.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		0.00000	0	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,824.00000	3,894	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	39.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,424.00000	4,494	39.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	45.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,524.00000	5,594	45.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,574.00000	3,644	36.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		15.00000	16	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,139.00000	1,210	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		0.00000	0	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,524.00000	3,594	35.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	37.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,124.00000	4,194	37.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		7.00000	9	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,480.00000	1,552	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		0.00000	0	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,624.00000	3,694	36.13	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.95	Call			0.00000	0	38.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			4,224.00000	4,294	38.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			0.00000	0	41.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,824.00000	4,894	41.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	47.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			6,024.00000	6,094	47.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	38.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			4,174.00000	4,244	38.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	47.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			6,174.00000	6,244	47.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	47.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			6,074.00000	6,144	47.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	37.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			4,124.00000	4,194	37.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	41.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,724.00000	4,794	41.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	47.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,924.00000	5,994	47.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	48.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,274.00000	6,344	48.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	36.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,924.00000	3,994	36.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	43.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,124.00000	5,194	43.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	48.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,324.00000	6,394	48.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	46.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,724.00000	5,794	46.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	45.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,624.00000	5,694	45.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			24.00000	24	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			947.00000	1,018	26.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	42.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,924.00000	4,994	42.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	44.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,324.00000	5,394	44.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			569.00000	507	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			43.00000	50	20.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			12.00000	14	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,236.00000	1,307	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			0.00000	0	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,124.00000	3,194	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,824.00000	3,894	36.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	45.87	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	13.35	Put		5,624.00000	5,694	45.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		840.00000	770	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		13.00000	14	20.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		217.00000	188	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		191.00000	231	20.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		887.00000	817	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		11.00000	11	20.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		1.00000	1	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,425.00000	2,495	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		793.00000	724	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		16.00000	18	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		1.00000	1	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,525.00000	2,595	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,624.00000	4,694	40.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		793.00000	724	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		16.00000	18	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		935.00000	865	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		9.00000	8	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,176.00000	4,106	41.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	41.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,676.00000	2,606	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		0.00000	0	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,180.00000	1,109	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		4.00000	3	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		0.00000	0	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,824.00000	7,894	51.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,926.00000	2,856	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,428.00000	1,358	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		2.00000	1	24.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		0.00000	0	50.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,574.00000	7,644	50.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		0.00000	0	42.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,924.00000	4,994	42.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		2,726.00000	2,656	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		0.00000	0	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		1,727.00000	1,657	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		1.00000	1	27.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,927.00000	1,857	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		0.00000	0	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		0.00000	0	50.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		7,424.00000	7,494	50.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		2,976.00000	2,906	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		0.00000	0	33.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	5.75	Call			1,977.00000	1,907	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			0.00000	0	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			983.00000	913	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			7.00000	7	21.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	50.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,524.00000	7,594	50.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,876.00000	2,806	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,877.00000	1,807	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			1.00000	0	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	51.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,624.00000	7,694	51.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,826.00000	2,756	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,827.00000	1,757	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			1.00000	0	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	51.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,674.00000	7,744	51.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,076.00000	3,006	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,077.00000	2,006	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			0.00000	0	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,081.00000	1,010	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			5.00000	4	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,126.00000	3,056	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	34.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,127.00000	2,056	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			0.00000	0	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,130.00000	1,059	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			4.00000	3	21.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	50.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,374.00000	7,444	50.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,276.00000	3,206	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,277.00000	2,206	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,279.00000	1,208	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			3.00000	2	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			2.00000	2	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,225.00000	2,296	32.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	50.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,224.00000	7,294	50.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,376.00000	3,306	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	35.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,376.00000	2,306	31.32	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	5.35	Put			0.00000	0	31.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,378.00000	1,308	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			2.00000	1	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	49.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			7,124.00000	7,194	49.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,426.00000	3,356	36.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	36.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,426.00000	2,356	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	49.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			7,074.00000	7,144	49.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,476.00000	3,406	36.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	36.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,476.00000	2,406	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,478.00000	1,407	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			2.00000	1	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	49.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			7,024.00000	7,094	49.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,326.00000	3,256	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	35.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,326.00000	2,256	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,329.00000	1,258	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			2.00000	2	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	50.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			7,174.00000	7,244	50.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,676.00000	3,606	38.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	38.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,677.00000	1,607	26.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			1.00000	1	26.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			701.00000	634	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			24.00000	28	20.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	49.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,824.00000	6,894	49.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			3,776.00000	3,706	39.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	39.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			2,776.00000	2,706	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			1,777.00000	1,707	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			1.00000	0	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	36.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,724.00000	3,794	36.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	49.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,724.00000	6,794	49.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.95	Call			0.00000	0	48.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			6,224.00000	6,294	48.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,224.00000	8,294	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	38.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,324.00000	4,394	38.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,324.00000	8,394	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,576.00000	3,506	37.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	37.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,576.00000	2,506	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,578.00000	1,507	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			1.00000	1	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	48.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,424.00000	6,494	48.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,424.00000	8,494	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	48.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,524.00000	6,594	48.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,524.00000	8,594	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,526.00000	3,456	37.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	37.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,526.00000	2,456	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,528.00000	1,457	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			1.00000	1	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	48.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,474.00000	6,544	48.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,474.00000	8,544	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	49.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,674.00000	6,744	49.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,674.00000	8,744	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,724.00000	8,794	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,226.00000	3,156	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,227.00000	2,156	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			0.00000	0	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,229.00000	1,159	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			3.00000	2	22.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	49.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,774.00000	6,844	49.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,774.00000	8,844	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	48.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,574.00000	6,644	48.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,574.00000	8,644	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,726.00000	3,656	38.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	38.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,274.00000	8,344	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,876.00000	3,806	39.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	39.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	47.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,124.00000	6,194	47.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,124.00000	8,194	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,626.00000	3,556	37.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	37.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,626.00000	2,556	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			0.00000	0	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,627.00000	1,557	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			1.00000	1	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			656.00000	590	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			30.00000	34	20.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	48.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,374.00000	6,444	48.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,374.00000	8,444	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,826.00000	3,756	39.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	39.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,174.00000	8,244	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	48.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,624.00000	6,694	48.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,624.00000	8,694	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			3,926.00000	3,856	40.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	40.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,926.00000	2,856	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,927.00000	1,857	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			0.00000	0	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			935.00000	865	21.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			9.00000	8	21.02	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	15.80	Call			0.00000	0	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,074.00000	8,144	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,976.00000	3,906	40.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	40.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,024.00000	8,094	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			4,076.00000	4,006	41.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	41.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			3.00000	4	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			1,926.00000	1,998	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			7,924.00000	7,994	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			4,126.00000	4,056	41.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	41.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			3.00000	5	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,877.00000	1,948	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	51.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			7,874.00000	7,944	51.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			4,026.00000	3,956	41.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	41.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			3,026.00000	2,956	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			2,027.00000	1,957	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			0.00000	0	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			1,032.00000	961	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			5.00000	5	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			3.00000	4	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,976.00000	2,047	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			7,974.00000	8,044	51.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,176.00000	4,106	41.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	41.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			3,176.00000	3,106	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			2,177.00000	2,106	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			0.00000	0	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,180.00000	1,109	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			4.00000	3	22.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			4,226.00000	4,156	41.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	41.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	51.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			7,774.00000	7,844	51.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,276.00000	4,206	41.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	41.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,276.00000	3,206	35.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	35.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,277.00000	2,206	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		0.00000	0	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,279.00000	1,208	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		3.00000	2	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	51.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,724.00000	7,794	51.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Call		4,326.00000	4,256	41.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Put		0.00000	0	41.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Call		4,376.00000	4,306	41.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Put		0.00000	0	41.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.78630	7.85760		20.61	1,199,090.20	154	30,854.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		379.00000	356	20.81	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		371.00000	420	20.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		567.00000	530	20.28	0.00	0	114.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		209.00000	243	20.28	0.00	0	200.00
\$ / R On 15/03/2010 Currency Future	8.05	Call		306.00000	289	21.62	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	8.05	Put		499.00000	553	21.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		291.00000	274	21.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		533.00000	588	21.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		126.00000	120	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,218.00000	1,284	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,458.00000	4,386	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		664.00000	621	20.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		156.00000	185	20.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		359.00000	338	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		402.00000	452	21.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		341.00000	321	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		433.00000	484	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		166.00000	159	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		959.00000	1,022	24.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		21.00000	24	32.24	0.00	0	16,608.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,214.00000	3,288	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		7.00000	8	33.90	0.00	0	27,543.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,450.00000	4,522	33.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		323.00000	304	21.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		465.00000	518	21.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		105.00000	101	26.05	0.00	0	16,608.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,398.00000	1,465	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		61.00000	59	28.81	0.00	0	27,543.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,054.00000	2,123	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		771.00000	723	19.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		113.00000	137	19.95	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		427.00000	398	20.56	0.00	0	10.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.75	Put		319.00000	362	20.56	0.00	0	100.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		193.00000	183	23.43	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		835.00000	897	23.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		808.00000	759	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		101.00000	123	19.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		453.00000	422	20.50	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		295.00000	336	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		203.00000	193	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		795.00000	856	23.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		968.00000	913	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		61.00000	76	19.68	0.00	0	500.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		479.00000	448	20.45	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		272.00000	311	20.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call		249.00000	235	22.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put		641.00000	699	22.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		847.00000	796	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		89.00000	110	19.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		507.00000	474	20.39	0.00	0	27.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		250.00000	287	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call		236.00000	224	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put		678.00000	737	22.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		927.00000	873	19.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		69.00000	87	19.74	0.00	0	4,005.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		536.00000	501	20.34	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		229.00000	265	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call		1,053.00000	995	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put		46.00000	59	19.57	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		536.00000	501	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		229.00000	265	20.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		598.00000	559	20.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		190.00000	223	20.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		159.00000	151	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,001.00000	1,065	24.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		402.00000	375	20.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		345.00000	389	20.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		276.00000	260	22.02	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		568.00000	624	22.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		453.00000	422	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		295.00000	336	20.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		224.00000	213	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		717.00000	776	22.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		71.00000	69	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put		1,863.00000	1,932	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call		262.00000	247	22.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put		604.00000	661	22.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.40	Call			213.00000	202	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			756.00000	816	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			183.00000	175	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			876.00000	938	23.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			175.00000	166	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			917.00000	980	23.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			151.00000	144	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,044.00000	1,108	24.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			132.00000	126	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,174.00000	1,240	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			115.00000	110	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,307.00000	1,374	25.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			126.00000	120	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,218.00000	1,284	25.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			138.00000	132	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,130.00000	1,195	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			93.00000	90	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,535.00000	1,603	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			86.00000	83	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,628.00000	1,697	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			76.00000	74	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,769.00000	1,838	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			82.00000	80	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,675.00000	1,743	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			71.00000	69	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,863.00000	1,932	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			15.00000	18	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,658.00000	3,732	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			74.00000	71	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,816.00000	1,885	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			59.00000	57	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,101.00000	2,170	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			51.00000	50	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,243.00000	2,314	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			41.00000	41	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,483.00000	2,555	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			49.00000	48	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,291.00000	2,362	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			56.00000	54	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,148.00000	2,218	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			56.00000	54	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,148.00000	2,218	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			46.00000	46	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,339.00000	2,410	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			46.00000	46	29.67	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 15/03/2010 Currency Future	10.15	Put		2,339.00000	2,410	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		34.00000	35	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		2,676.00000	2,749	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		33.00000	34	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,725.00000	2,798	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		35.00000	37	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,628.00000	2,700	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		31.00000	33	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,774.00000	2,847	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		27.00000	30	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,920.00000	2,993	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		22.00000	25	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		3,165.00000	3,239	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		18.00000	21	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,411.00000	3,485	32.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		19.00000	22	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,361.00000	3,436	32.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		21.00000	23	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,263.00000	3,337	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		20.00000	23	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,312.00000	3,386	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		25.00000	28	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,018.00000	3,091	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		26.00000	29	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,969.00000	3,042	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		23.00000	26	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		3,116.00000	3,190	31.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		21.00000	24	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,214.00000	3,288	32.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		24.00000	27	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,067.00000	3,140	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		29.00000	31	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,871.00000	2,944	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		31.00000	33	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,774.00000	2,847	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		26.00000	29	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,969.00000	3,042	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		18.00000	21	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,460.00000	3,534	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		16.00000	19	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,598.00000	3,673	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		17.00000	20	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,509.00000	3,584	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		17.00000	20	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,509.00000	3,584	33.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.40	Call		16.00000	19	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,559.00000	3,633	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		14.00000	17	33.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		3,806.00000	3,881	33.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		16.00000	19	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,608.00000	3,683	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		13.00000	16	34.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		3,905.00000	3,980	34.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		15.00000	18	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,707.00000	3,782	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		14.00000	17	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,756.00000	3,831	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		66.00000	64	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		1,958.00000	2,028	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		51.00000	50	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,243.00000	2,314	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		42.00000	43	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,435.00000	2,506	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		39.00000	40	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,531.00000	2,603	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		6.00000	6	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,698.00000	4,769	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		79.00000	77	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,722.00000	1,790	27.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		14.00000	17	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,756.00000	3,831	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		2.00000	1	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		5,844.00000	5,915	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		89.00000	86	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,582.00000	1,650	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		25.00000	28	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,018.00000	3,091	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		2.00000	1	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,694.00000	5,765	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		97.00000	93	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,489.00000	1,557	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		2.00000	2	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,595.00000	5,665	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		101.00000	97	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,443.00000	1,511	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		21.00000	23	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,263.00000	3,337	32.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		2.00000	2	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,545.00000	5,615	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		110.00000	106	25.85	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	9.10	Put			1,353.00000	1,419	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			3.00000	2	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			5,445.00000	5,516	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			12.00000	15	34.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,004.00000	4,078	34.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			1.00000	1	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			6,094.00000	6,165	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			68.00000	66	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			1,911.00000	1,980	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			13.00000	16	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			3,855.00000	3,930	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			12.00000	16	34.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,955.00000	4,029	34.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			1.00000	1	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			6,044.00000	6,115	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			12.00000	15	34.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			4,004.00000	4,078	34.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			11.00000	13	34.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			4,103.00000	4,177	34.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			10.00000	11	34.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			4,202.00000	4,275	34.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			1.00000	1	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			6,294.00000	6,364	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			64.00000	62	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,006.00000	2,075	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			18.00000	21	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			3,460.00000	3,534	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			12.00000	16	34.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			3,955.00000	4,029	34.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			11.00000	14	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			4,054.00000	4,127	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			1.00000	1	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			6,144.00000	6,214	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			2.00000	1	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			5,944.00000	6,015	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			93.00000	90	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,535.00000	1,603	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			2.00000	1	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			5,645.00000	5,715	32.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			144.00000	138	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			1,087.00000	1,152	24.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			3.00000	2	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			5,345.00000	5,416	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			30.00000	32	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,822.00000	2,895	31.10	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 15/03/2010 Currency Future	11.15	Call			20.00000	23	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,312.00000	3,386	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			2.00000	2	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,495.00000	5,566	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			24.00000	27	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			3,067.00000	3,140	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			16.00000	19	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,559.00000	3,633	33.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			2.00000	1	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,744.00000	5,815	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			33.00000	34	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,725.00000	2,798	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			30.00000	32	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,822.00000	2,895	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			3.00000	2	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,395.00000	5,466	32.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			120.00000	115	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,263.00000	1,329	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			2.00000	1	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,794.00000	5,865	32.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			3.00000	2	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,295.00000	5,366	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			37.00000	38	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,579.00000	2,652	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			4.00000	3	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,146.00000	5,217	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			39.00000	40	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,531.00000	2,603	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			4.00000	3	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,096.00000	5,167	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			4.00000	4	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,997.00000	5,067	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			44.00000	44	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,387.00000	2,458	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			41.00000	41	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,483.00000	2,555	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			4.00000	4	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,046.00000	5,117	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			53.00000	52	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,196.00000	2,266	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			6.00000	6	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,648.00000	4,720	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			64.00000	62	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,006.00000	2,075	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			7.00000	7	33.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,549.00000	4,621	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		341.00000	321	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		433.00000	484	21.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		7.00000	8	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,499.00000	4,571	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		49.00000	48	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,291.00000	2,362	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		44.00000	44	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,387.00000	2,458	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		5.00000	5	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,847.00000	4,918	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		61.00000	59	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,054.00000	2,123	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		6.00000	7	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,599.00000	4,670	33.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		68.00000	66	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,911.00000	1,980	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		82.00000	80	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,675.00000	1,743	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		7.00000	8	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,499.00000	4,571	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		89.00000	86	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,582.00000	1,650	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		8.00000	9	33.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,400.00000	4,472	33.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,208.00000	4,136	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,710.00000	2,638	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		2.00000	2	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,240.00000	1,174	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		32.00000	38	20.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		5.00000	5	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,797.00000	4,869	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		1.00000	0	35.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,793.00000	7,864	35.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,959.00000	2,887	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		1.00000	1	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,478.00000	1,408	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		20.00000	22	20.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		1.00000	0	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,543.00000	7,614	35.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		698.00000	654	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		141.00000	168	20.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		110.00000	106	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,353.00000	1,419	25.85	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	9.20	Call		101.00000	97	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,443.00000	1,511	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		74.00000	71	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		1,816.00000	1,885	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		10.00000	12	34.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,152.00000	4,226	34.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,760.00000	2,688	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		2.00000	1	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,769.00000	1,697	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		12.00000	11	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		9.00000	11	34.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,251.00000	4,324	34.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		3.00000	3	33.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,246.00000	5,316	33.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		2,909.00000	2,837	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		1.00000	1	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		1,916.00000	1,844	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		9.00000	8	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call		1,966.00000	1,893	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put		8.00000	7	22.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call		1,010.00000	954	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put		53.00000	67	19.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call		3,009.00000	2,937	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put		1.00000	1	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call		2,015.00000	1,942	22.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put		7.00000	6	22.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call		2,809.00000	2,738	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put		2.00000	1	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call		1,818.00000	1,746	22.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put		11.00000	10	22.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call		886.00000	834	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put		79.00000	98	19.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call		3,109.00000	3,037	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put		1.00000	1	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call		2,114.00000	2,041	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put		6.00000	5	23.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call		1,146.00000	1,083	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put		38.00000	46	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,159.00000	3,087	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		1.00000	1	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,163.00000	2,091	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		6.00000	4	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,193.00000	1,128	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		35.00000	42	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call		8.00000	9	34.00	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	12.20	Put		4,351.00000	4,423	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,308.00000	3,237	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	0	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,312.00000	2,240	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		4.00000	3	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,334.00000	1,267	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		27.00000	30	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		3.00000	3	33.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		5,196.00000	5,267	33.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,358.00000	3,287	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		1.00000	0	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,362.00000	2,289	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		4.00000	3	24.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,382.00000	1,314	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		24.00000	27	20.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,458.00000	3,387	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		0.00000	0	31.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,461.00000	2,389	25.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		3.00000	3	25.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		630.00000	590	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		173.00000	203	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,408.00000	3,337	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	0	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,411.00000	2,339	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		4.00000	3	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,430.00000	1,361	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		22.00000	24	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		598.00000	559	20.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		190.00000	223	20.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,258.00000	3,187	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,262.00000	2,190	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		5.00000	4	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,287.00000	1,220	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		29.00000	34	20.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,508.00000	3,437	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		0.00000	0	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,511.00000	2,439	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		3.00000	2	25.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,526.00000	1,456	21.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		18.00000	20	21.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,658.00000	3,587	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		0.00000	0	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,660.00000	2,588	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		2.00000	2	26.59	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 15/03/2010 Currency Future	6.20	Call			1,672.00000	1,600	21.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			14.00000	14	21.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			3,758.00000	3,686	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	33.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			5.00000	5	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,748.00000	4,819	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			1.00000	1	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			6,244.00000	6,314	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			0.00000	0	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			8,243.00000	8,314	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			1.00000	1	33.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,344.00000	6,414	33.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			0.00000	0	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,343.00000	8,414	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,558.00000	3,487	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	32.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,560.00000	2,488	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			3.00000	2	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,574.00000	1,504	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			17.00000	17	21.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			1.00000	1	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,444.00000	6,514	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,443.00000	8,514	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			1.00000	1	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,543.00000	6,614	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,543.00000	8,614	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			1.00000	1	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,493.00000	6,564	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,493.00000	8,564	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			1.00000	1	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,693.00000	6,764	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,693.00000	8,764	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			1.00000	1	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,743.00000	6,814	33.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,743.00000	8,814	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,208.00000	3,137	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,213.00000	2,140	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			5.00000	4	23.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			1.00000	1	33.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	14.65	Put		6,793.00000	6,864	33.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call		0.00000	0	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put		8,793.00000	8,864	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call		1.00000	1	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put		6,593.00000	6,664	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		0.00000	0	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,593.00000	8,664	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		3,708.00000	3,637	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		0.00000	0	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		1,720.00000	1,649	21.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		13.00000	12	21.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		9.00000	10	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,301.00000	4,374	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		0.00000	0	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,293.00000	8,364	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		3,808.00000	3,736	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		0.00000	0	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		1.00000	1	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		6,194.00000	6,264	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		0.00000	0	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		8,193.00000	8,264	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		3,858.00000	3,786	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		0.00000	0	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		2,859.00000	2,788	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		2.00000	1	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		1,867.00000	1,795	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		10.00000	9	22.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		0.00000	0	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		8,143.00000	8,214	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,608.00000	3,537	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		0.00000	0	32.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,610.00000	2,538	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		3.00000	2	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,623.00000	1,552	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		15.00000	16	21.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		734.00000	688	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		126.00000	152	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		1.00000	1	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,394.00000	6,464	33.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		0.00000	0	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,393.00000	8,464	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		1.00000	1	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,643.00000	6,714	33.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,643.00000	8,714	35.87	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	3.90	Call			3,958.00000	3,886	34.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	34.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call			0.00000	0	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			8,043.00000	8,114	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			4,008.00000	3,936	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			1.00000	1	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			5,994.00000	6,065	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			1.00000	0	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			7,993.00000	8,064	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call			4,058.00000	3,986	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put			0.00000	0	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call			3,059.00000	2,987	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put			1.00000	1	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call			2,064.00000	1,992	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put			7.00000	5	22.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call			1,099.00000	1,038	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put			42.00000	51	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call			1.00000	0	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put			7,943.00000	8,014	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call			4,158.00000	4,086	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put			0.00000	0	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,159.00000	3,087	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,163.00000	2,091	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			6.00000	4	23.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,193.00000	1,128	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			35.00000	42	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call			1.00000	0	35.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put			7,843.00000	7,914	35.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call			4,308.00000	4,236	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put			0.00000	0	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,308.00000	3,237	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	0	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,312.00000	2,240	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			4.00000	3	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,334.00000	1,267	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			27.00000	30	20.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call			1.00000	0	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put			7,693.00000	7,764	35.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call			4,258.00000	4,186	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put			0.00000	0	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call			1.00000	0	35.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put			7,743.00000	7,814	35.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Call			4,358.00000	4,286	35.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.50	Put			0.00000	0	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Call			1.00000	0	35.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Put			7,643.00000	7,714	35.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Call			4,408.00000	4,336	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Put			0.00000	0	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call			3,408.00000	3,337	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put			1.00000	0	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call			2,411.00000	2,339	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put			4.00000	3	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call			1,430.00000	1,361	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put			22.00000	24	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Call			1.00000	0	35.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Put			7,593.00000	7,664	35.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Call			4,108.00000	4,036	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Put			0.00000	0	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Call			2.00000	1	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Put			5,894.00000	5,965	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Call			1.00000	0	35.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Put			7,893.00000	7,964	35.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Call			3,908.00000	3,836	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Put			0.00000	0	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			2,909.00000	2,837	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			1.00000	1	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			1,916.00000	1,844	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			9.00000	8	22.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			968.00000	913	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			61.00000	76	19.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Call			0.00000	0	35.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Put			8,093.00000	8,164	35.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.91760		7.98900		20.46	0.00	0	17,384.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			491.00000	473	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			502.00000	555	20.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call			747.00000	712	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put			258.00000	295	19.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			421.00000	406	21.44	0.00	0	139.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			632.00000	689	21.44	0.00	0	4.00
\$ / R On 14/06/2010 Currency Future	9.25	Call			201.00000	197	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put			1,462.00000	1,529	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			405.00000	391	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			666.00000	724	21.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call			4,489.00000	4,418	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put			0.00000	0	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call			841.00000	802	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put			202.00000	235	19.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			473.00000	455	20.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.05	Put			534.00000	588	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call			455.00000	438	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put			566.00000	621	21.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			236.00000	231	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,247.00000	1,313	24.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			46.00000	46	32.54	0.00	0	26,796.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,207.00000	4,279	32.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			183.00000	180	25.35	0.00	0	3,182.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,594.00000	1,662	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call			943.00000	900	19.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put			154.00000	183	19.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			559.00000	533	20.39	0.00	0	450.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			420.00000	465	20.39	0.00	0	430.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			281.00000	273	23.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,042.00000	1,106	23.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			262.00000	255	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,123.00000	1,188	23.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call			979.00000	935	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put			140.00000	167	19.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			583.00000	556	20.31	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			394.00000	438	20.31	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			536.00000	511	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			447.00000	493	20.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			291.00000	283	23.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			1,002.00000	1,065	23.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			1,134.00000	1,081	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			95.00000	114	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			689.00000	657	20.00	0.00	0	390.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			300.00000	339	20.00	0.00	0	130.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			336.00000	326	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			847.00000	908	22.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call			1,016.00000	970	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put			127.00000	153	19.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call			608.00000	580	20.23	0.00	0	233.00
\$ / R On 14/06/2010 Currency Future	7.75	Put			369.00000	412	20.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			634.00000	605	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			345.00000	387	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			634.00000	605	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			345.00000	387	20.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call			661.00000	630	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put			322.00000	363	20.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call			221.00000	216	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put			1,332.00000	1,399	24.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call			583.00000	556	20.31	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			394.00000	438	20.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.95	Call			513.00000	491	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			474.00000	524	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			390.00000	377	21.77	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			701.00000	759	21.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			513.00000	491	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			474.00000	524	20.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			25.00000	27	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,436.00000	5,510	34.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			1.00000	3	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,512.00000	9,586	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			131.00000	128	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,142.00000	2,211	27.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			362.00000	350	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			773.00000	833	22.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			437.00000	422	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			598.00000	654	21.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			376.00000	363	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			737.00000	796	21.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			312.00000	303	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			923.00000	986	22.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			349.00000	338	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			810.00000	870	22.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			324.00000	314	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			885.00000	947	22.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			301.00000	293	22.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			962.00000	1,025	22.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			208.00000	203	24.70	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,419.00000	1,486	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			271.00000	264	23.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,082.00000	1,146	23.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			253.00000	247	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,164.00000	1,229	23.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			229.00000	224	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,290.00000	1,356	24.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			214.00000	210	24.53	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,375.00000	1,442	24.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			245.00000	239	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,206.00000	1,271	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			173.00000	170	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,684.00000	1,752	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			158.00000	156	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,819.00000	1,888	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			168.00000	165	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,729.00000	1,797	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			150.00000	147	26.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	9.75	Put		1,911.00000	1,980	26.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call		163.00000	160	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put		1,774.00000	1,843	26.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call		51.00000	52	32.10	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put		3,962.00000	4,034	32.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		154.00000	152	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,865.00000	1,934	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		120.00000	118	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,281.00000	2,350	27.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		104.00000	103	28.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,515.00000	2,585	28.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		117.00000	114	27.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,328.00000	2,397	27.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		127.00000	125	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		2,188.00000	2,257	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		183.00000	180	25.35	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,594.00000	1,662	25.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		146.00000	144	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,957.00000	2,026	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		138.00000	136	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,049.00000	2,119	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		124.00000	121	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,235.00000	2,304	27.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		110.00000	108	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,421.00000	2,491	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		40.00000	41	32.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,451.00000	4,524	32.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		142.00000	140	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		2,003.00000	2,072	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		135.00000	132	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,096.00000	2,165	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		113.00000	111	27.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,374.00000	2,444	27.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		107.00000	105	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,468.00000	2,538	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		39.00000	40	33.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,500.00000	4,573	33.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		138.00000	136	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		2,049.00000	2,119	26.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		110.00000	108	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,421.00000	2,491	28.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		98.00000	97	28.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,609.00000	2,680	28.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		36.00000	38	33.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,647.00000	4,720	33.35	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	10.05	Call			127.00000	125	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,188.00000	2,257	27.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			107.00000	105	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,468.00000	2,538	28.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			101.00000	100	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,562.00000	2,632	28.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			96.00000	95	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,657.00000	2,727	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			91.00000	90	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,752.00000	2,822	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			33.00000	35	33.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,794.00000	4,868	33.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			142.00000	140	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,003.00000	2,072	26.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			37.00000	39	33.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,598.00000	4,671	33.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			178.00000	175	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,639.00000	1,707	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			135.00000	132	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,096.00000	2,165	27.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			146.00000	144	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,957.00000	2,026	26.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			44.00000	45	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,255.00000	4,327	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			189.00000	185	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,550.00000	1,618	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			178.00000	175	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,639.00000	1,707	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			43.00000	44	32.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,304.00000	4,376	32.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			195.00000	191	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,506.00000	1,573	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,239.00000	4,168	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	0	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,746.00000	2,673	23.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			7.00000	6	23.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,307.00000	1,246	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			68.00000	78	19.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			68.00000	68	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,329.00000	3,400	30.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			15.00000	19	36.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,276.00000	6,352	36.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			3.00000	10	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,764.00000	7,842	37.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			2,994.00000	2,922	25.32	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 14/06/2010 Currency Future	5.00	Put		5.00000	4	25.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,532.00000	1,466	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		43.00000	48	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		76.00000	76	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,087.00000	3,158	29.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		38.00000	39	33.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,549.00000	4,622	33.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		19.00000	22	35.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		6,030.00000	6,104	35.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		4.00000	11	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,515.00000	7,593	37.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		168.00000	165	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,729.00000	1,797	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		52.00000	53	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,913.00000	3,985	31.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		2,795.00000	2,723	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		6.00000	5	24.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		1,813.00000	1,743	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		24.00000	25	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		69.00000	69	30.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,280.00000	3,352	30.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		27.00000	29	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,238.00000	5,312	34.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,005.00000	1,933	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		16.00000	16	19.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,092.00000	1,043	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		103.00000	126	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		49.00000	50	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		4,060.00000	4,132	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		30.00000	32	34.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		5,041.00000	5,114	34.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		65.00000	65	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,426.00000	3,497	30.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		41.00000	42	32.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,402.00000	4,474	32.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		25.00000	28	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,386.00000	5,460	34.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,044.00000	2,971	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		5.00000	4	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,054.00000	1,982	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		15.00000	14	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		62.00000	62	30.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,523.00000	3,594	30.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		24.00000	27	34.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,485.00000	5,559	34.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.10	Call			2,895.00000	2,822	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put			6.00000	5	24.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call			1,909.00000	1,838	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			20.00000	20	19.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			93.00000	92	28.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,704.00000	2,775	28.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			58.00000	58	31.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,669.00000	3,741	31.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			23.00000	25	35.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,634.00000	5,708	35.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			2,845.00000	2,773	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			6.00000	5	24.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			1,861.00000	1,790	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			22.00000	23	19.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			57.00000	57	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,718.00000	3,790	31.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			35.00000	37	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,696.00000	4,769	33.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			22.00000	25	35.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,683.00000	5,757	35.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			88.00000	88	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,799.00000	2,870	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			56.00000	56	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,767.00000	3,839	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			34.00000	36	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,745.00000	4,818	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			22.00000	24	35.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,733.00000	5,807	35.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			60.00000	61	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,571.00000	3,643	31.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			24.00000	26	34.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,535.00000	5,609	34.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,093.00000	3,021	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			4.00000	4	25.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,103.00000	2,030	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			14.00000	12	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,176.00000	1,120	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			87.00000	102	18.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			104.00000	103	28.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,515.00000	2,585	28.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			63.00000	63	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,474.00000	3,546	30.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,143.00000	3,071	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			4.00000	3	26.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,152.00000	2,079	20.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.85	Put			13.00000	12	20.35	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,219.00000	1,161	18.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			80.00000	94	18.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,193.00000	3,121	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			4.00000	3	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,202.00000	2,128	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			13.00000	11	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,263.00000	1,203	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			74.00000	86	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			66.00000	66	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,377.00000	3,449	30.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			42.00000	43	32.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,353.00000	4,425	32.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			26.00000	28	34.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,337.00000	5,411	34.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,342.00000	3,270	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			3.00000	2	27.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,350.00000	2,277	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			11.00000	9	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,396.00000	1,333	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			57.00000	65	19.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			71.00000	71	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,232.00000	3,303	30.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			28.00000	30	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,189.00000	5,262	34.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,392.00000	3,320	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			3.00000	2	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,399.00000	2,326	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			10.00000	9	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,441.00000	1,377	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			52.00000	59	19.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			72.00000	72	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,183.00000	3,255	30.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			47.00000	47	32.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,158.00000	4,230	32.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			28.00000	31	34.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,139.00000	5,213	34.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,442.00000	3,370	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			3.00000	2	27.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,449.00000	2,376	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			10.00000	8	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,486.00000	1,421	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			47.00000	53	19.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			717.00000	684	19.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			278.00000	316	19.93	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	11.05	Call			74.00000	74	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			3,135.00000	3,206	29.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call			48.00000	48	32.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put			4,109.00000	4,181	32.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call			29.00000	31	34.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put			5,090.00000	5,164	34.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call			3,491.00000	3,420	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put			2.00000	2	27.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call			2,498.00000	2,425	22.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put			9.00000	8	22.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call			3,292.00000	3,220	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put			3.00000	3	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call			2,300.00000	2,227	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put			11.00000	10	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call			1,351.00000	1,289	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put			62.00000	71	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call			12.00000	17	36.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put			6,523.00000	6,600	36.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call			59.00000	60	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put			3,620.00000	3,692	31.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call			11.00000	17	36.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put			6,572.00000	6,649	36.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call			11.00000	16	36.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put			6,622.00000	6,699	36.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call			3,691.00000	3,619	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put			2.00000	1	29.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call			2,696.00000	2,624	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put			7.00000	6	23.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call			1,718.00000	1,649	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put			29.00000	32	19.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call			874.00000	834	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put			185.00000	216	19.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call			33.00000	35	33.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put			4,844.00000	4,917	33.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call			14.00000	19	36.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put			6,325.00000	6,401	36.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call			3,741.00000	3,669	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put			2.00000	1	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call			1,766.00000	1,696	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			27.00000	28	19.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			908.00000	867	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			169.00000	199	19.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			2.00000	8	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,263.00000	8,340	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,641.00000	3,569	28.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	1	28.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,647.00000	2,574	23.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			8.00000	6	23.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,671.00000	1,603	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			32.00000	35	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			14.00000	18	36.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,375.00000	6,451	36.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			2.00000	7	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,363.00000	8,439	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,541.00000	3,469	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	2	28.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,548.00000	2,475	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			9.00000	7	22.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,578.00000	1,511	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			39.00000	44	19.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			777.00000	741	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			238.00000	274	19.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			12.00000	18	36.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,473.00000	6,550	36.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			2.00000	7	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,463.00000	8,539	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			2.00000	6	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,563.00000	8,639	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			2.00000	6	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,513.00000	8,589	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			88.00000	88	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,799.00000	2,870	29.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			34.00000	36	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,745.00000	4,818	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			10.00000	16	36.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,721.00000	6,798	36.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			1.00000	6	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,712.00000	8,788	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			10.00000	16	36.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,721.00000	6,798	36.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,243.00000	3,170	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			4.00000	3	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,251.00000	2,178	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			12.00000	10	20.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			86.00000	86	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			2,847.00000	2,918	29.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			9.00000	15	36.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			6,770.00000	6,848	36.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			1.00000	6	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			8,762.00000	8,838	37.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.80	Call			84.00000	83	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			2,895.00000	2,966	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			9.00000	15	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,820.00000	6,897	36.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			1.00000	5	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,812.00000	8,888	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			2.00000	6	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,613.00000	8,688	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			2.00000	7	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,313.00000	8,390	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			3,790.00000	3,719	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			1.00000	1	29.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			16.00000	20	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			6,227.00000	6,302	35.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			2.00000	8	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			8,213.00000	8,290	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			3,840.00000	3,769	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			1.00000	1	29.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			17.00000	20	35.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			6,178.00000	6,253	35.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			2.00000	8	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			8,163.00000	8,240	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			3,940.00000	3,868	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	1	30.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			2,944.00000	2,872	25.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			5.00000	4	25.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			1,957.00000	1,885	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			18.00000	18	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			1,054.00000	1,006	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			115.00000	139	19.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			18.00000	21	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			6,079.00000	6,154	35.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			2.00000	9	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			8,063.00000	8,141	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			3,990.00000	3,918	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			1.00000	1	30.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			2.00000	9	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			8,013.00000	8,091	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			4,090.00000	4,018	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			20.00000	23	35.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			5,931.00000	6,005	35.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			3.00000	9	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			7,914.00000	7,992	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			4,140.00000	4,068	31.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.85	Put		1.00000	1	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call		20.00000	23	35.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put		5,881.00000	5,956	35.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call		3.00000	10	37.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put		7,864.00000	7,942	37.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call		4,040.00000	3,968	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put		1.00000	1	30.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,044.00000	2,971	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		5.00000	4	25.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,054.00000	1,982	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		15.00000	14	20.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,134.00000	1,081	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		95.00000	114	19.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call		50.00000	51	32.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put		4,011.00000	4,083	32.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call		19.00000	22	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put		5,980.00000	6,055	35.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call		3.00000	9	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put		7,964.00000	8,041	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call		4,189.00000	4,118	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put		0.00000	0	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,193.00000	3,121	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		4.00000	3	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,202.00000	2,128	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		13.00000	11	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,263.00000	1,203	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		74.00000	86	19.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call		53.00000	54	31.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put		3,864.00000	3,936	31.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call		21.00000	24	35.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put		5,832.00000	5,906	35.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call		3.00000	10	37.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put		7,814.00000	7,892	37.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call		54.00000	55	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put		3,815.00000	3,887	31.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call		21.00000	24	35.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put		5,782.00000	5,856	35.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call		4,289.00000	4,218	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Put		0.00000	0	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,292.00000	3,220	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	26.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,300.00000	2,227	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		11.00000	10	21.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,351.00000	1,289	19.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		62.00000	71	19.15	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.70	Call			3.00000	10	37.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put			7,714.00000	7,793	37.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Call			4,339.00000	4,268	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Put			0.00000	0	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Call			4.00000	10	37.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Put			7,665.00000	7,743	37.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Call			4,389.00000	4,318	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Put			0.00000	0	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Call			4.00000	11	37.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Put			7,615.00000	7,693	37.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Call			3,890.00000	3,819	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Put			1.00000	1	30.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Call			17.00000	21	35.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Put			6,128.00000	6,203	35.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Call			2.00000	8	37.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Put			8,113.00000	8,191	37.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			8.04960		8.12070		20.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call			609.00000	589	20.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put			588.00000	639	20.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.35	Call			521.00000	505	21.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.35	Put			750.00000	805	21.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call			505.00000	490	21.47	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put			784.00000	840	21.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.20	Call			572.00000	553	20.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.20	Put			651.00000	704	20.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call			554.00000	537	21.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put			683.00000	737	21.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call			590.00000	571	20.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put			619.00000	671	20.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Call			651.00000	628	20.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Put			530.00000	578	20.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call			697.00000	671	20.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put			476.00000	521	20.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call			720.00000	694	20.10	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put			450.00000	494	20.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call			745.00000	717	20.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put			424.00000	467	20.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Call			796.00000	766	19.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Put			376.00000	416	19.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Call			770.00000	741	19.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Put			400.00000	442	19.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call			673.00000	649	20.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put			503.00000	550	20.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call			630.00000	607	20.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put			559.00000	608	20.49	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	7.85	Call			720.00000	694	20.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put			450.00000	494	20.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call			537.00000	520	21.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put			716.00000	771	21.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call			3,725.00000	3,653	26.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put			4.00000	3	26.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call			2,734.00000	2,662	22.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put			13.00000	13	22.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call			1,766.00000	1,708	19.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put			46.00000	58	19.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call			970.00000	932	19.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put			249.00000	282	19.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call			181.00000	177	26.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put			2,460.00000	2,528	26.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call			85.00000	84	31.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put			4,364.00000	4,434	31.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call			44.00000	45	34.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put			6,323.00000	6,396	34.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call			22.00000	24	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put			8,301.00000	8,375	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call			3,874.00000	3,802	27.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put			3.00000	3	27.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call			2,882.00000	2,810	22.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put			11.00000	10	22.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call			1,904.00000	1,844	19.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put			34.00000	44	19.25	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call			1,067.00000	1,025	18.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put			197.00000	226	18.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call			194.00000	190	26.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put			2,323.00000	2,390	26.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call			89.00000	88	30.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			4,219.00000	4,289	30.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			46.00000	47	34.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			6,176.00000	6,248	34.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			24.00000	26	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			8,153.00000	8,226	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			3,824.00000	3,752	26.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			4.00000	3	26.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			2,833.00000	2,761	22.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			12.00000	11	22.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			1,858.00000	1,798	19.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			37.00000	48	19.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			1,034.00000	993	19.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			213.00000	244	19.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			189.00000	185	26.63	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 13/09/2010 Currency Future	10.30	Put		2,368.00000	2,436	26.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		88.00000	87	30.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,267.00000	4,337	30.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		46.00000	47	34.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,225.00000	6,297	34.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		23.00000	25	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,202.00000	8,276	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,974.00000	3,902	27.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		3.00000	2	27.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,981.00000	2,908	23.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		10.00000	9	23.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		1,998.00000	1,936	19.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		27.00000	36	19.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		1,137.00000	1,092	18.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		166.00000	192	18.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		203.00000	199	26.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,232.00000	2,299	26.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call		93.00000	92	30.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put		4,122.00000	4,192	30.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call		48.00000	49	34.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put		6,077.00000	6,149	34.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call		25.00000	27	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put		8,054.00000	8,128	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call		4,023.00000	3,952	27.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put		3.00000	2	27.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call		3,031.00000	2,958	23.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put		10.00000	8	23.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call		2,045.00000	1,983	19.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put		24.00000	33	19.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call		1,173.00000	1,126	18.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put		152.00000	177	18.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call		208.00000	204	26.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put		2,187.00000	2,254	26.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call		95.00000	93	30.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put		4,074.00000	4,144	30.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call		49.00000	50	34.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put		6,028.00000	6,100	34.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call		25.00000	28	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put		8,005.00000	8,078	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call		4,073.00000	4,002	28.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put		2.00000	2	28.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call		3,080.00000	3,007	23.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put		9.00000	8	23.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call		2,094.00000	2,029	19.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put		23.00000	30	19.43	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 13/09/2010 Currency Future	7.05	Call			1,212.00000	1,162	18.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			141.00000	162	18.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			212.00000	208	26.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,142.00000	2,209	26.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			96.00000	95	30.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,026.00000	4,096	30.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			50.00000	50	33.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			5,979.00000	6,051	33.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			26.00000	28	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			7,955.00000	8,029	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			4,172.00000	4,101	28.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			2.00000	1	28.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			3,179.00000	3,106	23.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			8.00000	7	23.88	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			2,192.00000	2,126	19.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			21.00000	26	19.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,291.00000	1,240	18.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put			121.00000	141	18.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			222.00000	218	25.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,051.00000	2,118	25.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			99.00000	98	30.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			3,929.00000	3,999	30.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			51.00000	52	33.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			5,880.00000	5,952	33.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			27.00000	29	36.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			7,856.00000	7,930	36.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			4,222.00000	4,151	28.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			1.00000	1	28.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			3,228.00000	3,156	24.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			8.00000	6	24.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			2,241.00000	2,174	20.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			20.00000	25	20.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,332.00000	1,280	18.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			111.00000	131	18.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			227.00000	223	25.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,006.00000	2,073	25.65	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			101.00000	100	30.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			3,880.00000	3,950	30.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			52.00000	53	33.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			5,831.00000	5,903	33.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			27.00000	30	36.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			7,806.00000	7,880	36.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,322.00000	4,250	28.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	1	28.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,328.00000	3,255	24.59	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 13/09/2010 Currency Future	4.80	Put		7.00000	6	24.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call		2,339.00000	2,271	20.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put		19.00000	22	20.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call		1,415.00000	1,362	18.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put		95.00000	112	18.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call		237.00000	233	25.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put		1,917.00000	1,983	25.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call		104.00000	103	30.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put		3,784.00000	3,854	30.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call		53.00000	54	33.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put		5,733.00000	5,804	33.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call		28.00000	30	36.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put		7,707.00000	7,781	36.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call		4,272.00000	4,201	28.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put		1.00000	1	28.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call		3,278.00000	3,206	24.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put		7.00000	6	24.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Call		2,290.00000	2,223	20.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		20.00000	23	20.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,373.00000	1,321	18.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		103.00000	121	18.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		232.00000	227	25.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		1,961.00000	2,028	25.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		103.00000	101	30.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		3,832.00000	3,902	30.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		53.00000	53	33.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		5,782.00000	5,854	33.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		27.00000	30	36.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		7,757.00000	7,830	36.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Call		4,372.00000	4,300	28.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Put		1.00000	1	28.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Call		3,377.00000	3,305	24.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Put		6.00000	5	24.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Call		2,389.00000	2,320	20.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Put		18.00000	20	20.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Call		1,458.00000	1,404	18.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Put		87.00000	104	18.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Call		243.00000	238	25.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Put		1,872.00000	1,938	25.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Call		106.00000	105	29.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Put		3,735.00000	3,805	29.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Call		54.00000	55	33.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Put		5,683.00000	5,755	33.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Call		28.00000	31	36.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Put		7,657.00000	7,731	36.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	3.70	Call			4,421.00000	4,350	28.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Put			1.00000	1	28.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Call			3,427.00000	3,354	25.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Put			6.00000	5	25.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Call			2,438.00000	2,368	20.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Put			17.00000	19	20.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Call			1,500.00000	1,446	18.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Put			80.00000	96	18.85	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Call			249.00000	244	25.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Put			1,828.00000	1,894	25.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Call			108.00000	107	29.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Put			3,687.00000	3,757	29.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Call			55.00000	55	33.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Put			5,634.00000	5,706	33.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Call			29.00000	31	36.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Put			7,608.00000	7,681	36.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Call			4,123.00000	4,051	28.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Put			2.00000	2	28.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Call			3,129.00000	3,057	23.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Put			9.00000	7	23.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Call			2,143.00000	2,078	19.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Put			22.00000	28	19.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Call			1,251.00000	1,201	18.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Put			131.00000	151	18.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Call			217.00000	213	25.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Put			2,096.00000	2,163	25.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Call			98.00000	97	30.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Put			3,977.00000	4,047	30.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Call			50.00000	51	33.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Put			5,930.00000	6,002	33.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Call			26.00000	29	36.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Put			7,905.00000	7,979	36.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.20	Call			3,924.00000	3,852	27.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.20	Put			3.00000	2	27.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.20	Call			2,932.00000	2,859	22.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.20	Put			11.00000	9	22.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.20	Call			1,951.00000	1,890	19.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.20	Put			30.00000	40	19.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.20	Call			1,102.00000	1,058	18.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.20	Put			181.00000	209	18.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.20	Call			198.00000	194	26.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.20	Put			2,277.00000	2,345	26.40	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.20	Call			91.00000	90	30.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.20	Put			4,170.00000	4,240	30.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.20	Call			47.00000	48	34.16	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 13/09/2010 Currency Future	14.20	Put		6,127.00000	6,198	34.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.20	Call		24.00000	26	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.20	Put		8,103.00000	8,177	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.35	Call		3,774.00000	3,703	26.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.35	Put		4.00000	3	26.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.35	Call		2,783.00000	2,711	22.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.35	Put		13.00000	12	22.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.35	Call		1,812.00000	1,753	19.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.35	Put		41.00000	53	19.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.35	Call		1,001.00000	962	19.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.35	Put		231.00000	262	19.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.35	Call		185.00000	181	26.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.35	Put		2,414.00000	2,482	26.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.35	Call		86.00000	85	31.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.35	Put		4,315.00000	4,386	31.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.35	Call		45.00000	46	34.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.35	Put		6,274.00000	6,346	34.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.35	Call		22.00000	25	36.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.35	Put		8,252.00000	8,325	36.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.17370	8.24570		20.52	0.00	0	36.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		697.00000	676	20.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		701.00000	752	20.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call		627.00000	609	21.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put		832.00000	885	21.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		611.00000	593	21.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		866.00000	920	21.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Call		661.00000	641	21.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Put		765.00000	818	21.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		737.00000	713	20.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		641.00000	689	20.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		779.00000	753	20.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		583.00000	629	20.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		823.00000	796	20.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		528.00000	572	20.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Call		847.00000	818	20.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Put		501.00000	545	20.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Call		871.00000	841	19.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Put		475.00000	518	19.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		801.00000	774	20.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		555.00000	600	20.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		717.00000	694	20.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		671.00000	720	20.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		679.00000	658	20.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		733.00000	785	20.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		758.00000	733	20.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	8.10	Put			612.00000	659	20.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call			596.00000	578	21.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put			900.00000	955	21.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call			581.00000	564	21.62	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put			935.00000	990	21.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call			644.00000	625	21.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put			798.00000	851	21.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call			3,753.00000	3,680	25.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put			8.00000	6	25.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call			2,767.00000	2,694	20.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put			21.00000	20	20.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call			1,820.00000	1,761	18.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put			75.00000	87	18.80	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call			1,059.00000	1,022	19.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put			313.00000	349	19.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call			253.00000	247	26.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put			2,507.00000	2,574	26.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call			131.00000	129	29.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put			4,386.00000	4,455	29.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call			77.00000	77	33.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put			6,331.00000	6,403	33.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call			46.00000	46	35.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put			8,300.00000	8,372	35.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call			3,853.00000	3,780	25.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put			7.00000	6	25.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call			2,865.00000	2,791	21.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put			19.00000	18	21.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call			1,909.00000	1,848	18.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put			63.00000	75	18.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call			1,119.00000	1,080	18.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put			273.00000	307	18.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call			263.00000	257	25.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put			2,417.00000	2,484	25.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call			135.00000	133	29.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put			4,290.00000	4,359	29.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call			79.00000	79	32.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,234.00000	6,305	32.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			47.00000	47	35.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			8,202.00000	8,274	35.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call			3,803.00000	3,730	25.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put			7.00000	6	25.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call			2,816.00000	2,743	21.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put			20.00000	19	21.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call			1,865.00000	1,804	18.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put			69.00000	81	18.83	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 13/12/2010 Currency Future	7.45	Call			1,088.00000	1,051	19.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			293.00000	327	19.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			258.00000	252	25.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,462.00000	2,529	25.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			133.00000	131	29.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,338.00000	4,407	29.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			78.00000	78	32.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,283.00000	6,354	32.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			47.00000	46	35.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,251.00000	8,323	35.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			4,002.00000	3,929	26.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			6.00000	5	26.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			3,012.00000	2,938	21.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			16.00000	14	21.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			2,044.00000	1,982	18.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put			48.00000	58	18.93	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call			1,215.00000	1,173	18.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put			219.00000	249	18.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call			280.00000	273	25.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put			2,284.00000	2,349	25.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call			142.00000	139	29.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put			4,146.00000	4,216	29.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call			83.00000	82	32.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put			6,087.00000	6,158	32.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call			50.00000	50	35.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put			8,055.00000	8,127	35.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call			4,051.00000	3,978	26.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put			5.00000	5	26.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call			3,061.00000	2,987	21.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put			15.00000	13	21.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call			2,092.00000	2,027	18.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put			46.00000	53	18.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call			1,252.00000	1,206	18.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put			206.00000	232	18.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call			285.00000	279	25.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put			2,239.00000	2,305	25.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call			144.00000	142	29.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put			4,098.00000	4,168	29.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call			84.00000	83	32.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put			6,038.00000	6,109	32.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call			51.00000	51	35.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put			8,005.00000	8,078	35.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call			4,100.00000	4,028	26.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put			5.00000	4	26.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call			3,110.00000	3,036	21.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	5.15	Put		14.00000	12	21.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		2,139.00000	2,072	18.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		44.00000	49	18.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,289.00000	1,239	18.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		193.00000	215	18.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		290.00000	285	25.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,195.00000	2,261	25.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		146.00000	144	29.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,050.00000	4,120	29.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		85.00000	84	32.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		5,989.00000	6,061	32.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		52.00000	52	35.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		7,956.00000	8,029	35.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call		4,150.00000	4,078	26.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put		4.00000	4	26.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call		3,160.00000	3,085	22.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put		14.00000	12	22.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call		2,187.00000	2,119	19.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put		41.00000	46	19.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		1,327.00000	1,276	18.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		181.00000	202	18.49	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		296.00000	290	25.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		2,150.00000	2,216	25.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		148.00000	146	29.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		4,002.00000	4,072	29.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		86.00000	85	32.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		5,940.00000	6,011	32.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		52.00000	53	34.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		7,906.00000	7,979	34.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		4,199.00000	4,127	26.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		4.00000	3	26.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		3,209.00000	3,135	22.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		13.00000	11	22.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		2,235.00000	2,167	19.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		39.00000	43	19.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call		1,365.00000	1,314	18.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put		170.00000	190	18.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call		302.00000	296	25.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put		2,106.00000	2,172	25.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call		150.00000	148	29.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put		3,954.00000	4,024	29.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call		87.00000	86	32.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put		5,891.00000	5,962	32.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call		53.00000	53	34.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put		7,857.00000	7,930	34.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	4.00	Call			4,249.00000	4,177	26.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			3.00000	3	26.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			3,258.00000	3,184	22.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			13.00000	11	22.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			2,283.00000	2,214	19.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			37.00000	40	19.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,404.00000	1,352	18.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			159.00000	178	18.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			307.00000	301	25.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,062.00000	2,128	25.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			152.00000	150	29.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			3,906.00000	3,976	29.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			88.00000	87	32.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put			5,842.00000	5,913	32.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call			53.00000	54	34.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put			7,808.00000	7,880	34.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call			4,298.00000	4,226	26.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put			3.00000	2	26.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call			3,308.00000	3,234	22.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put			12.00000	10	22.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call			2,331.00000	2,261	19.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put			35.00000	38	19.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call			1,444.00000	1,390	18.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put			148.00000	167	18.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call			314.00000	307	24.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put			2,018.00000	2,083	24.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call			154.00000	152	28.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put			3,859.00000	3,928	28.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call			89.00000	88	32.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put			5,793.00000	5,864	32.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call			54.00000	55	34.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put			7,758.00000	7,831	34.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call			3,952.00000	3,879	26.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put			6.00000	5	26.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call			2,962.00000	2,889	21.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put			17.00000	15	21.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call			1,999.00000	1,937	18.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put			53.00000	63	18.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call			1,182.00000	1,141	18.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put			237.00000	268	18.77	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call			274.00000	268	25.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put			2,328.00000	2,394	25.69	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call			140.00000	137	29.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put			4,194.00000	4,264	29.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call			82.00000	81	32.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	14.30	Put		6,136.00000	6,207	32.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		49.00000	49	35.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		8,104.00000	8,176	35.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Call		4,348.00000	4,276	26.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Put		2.00000	2	26.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Call		3,357.00000	3,283	23.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Put		12.00000	10	23.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Call		2,379.00000	2,309	19.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Put		33.00000	35	19.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Call		1,484.00000	1,430	18.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Put		138.00000	156	18.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Call		320.00000	313	24.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Put		1,974.00000	2,040	24.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Call		157.00000	154	28.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Put		3,811.00000	3,881	28.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Call		90.00000	89	32.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Put		5,744.00000	5,815	32.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Call		54.00000	55	34.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Put		7,709.00000	7,781	34.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Call		4,398.00000	4,326	26.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Put		2.00000	2	26.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Call		3,407.00000	3,333	23.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Put		11.00000	9	23.35	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Call		2,427.00000	2,357	19.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Put		31.00000	33	19.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Call		1,524.00000	1,469	18.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Put		128.00000	146	18.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Call		326.00000	320	24.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Put		1,931.00000	1,996	24.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Call		159.00000	157	28.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Put		3,763.00000	3,833	28.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Call		91.00000	90	32.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Put		5,695.00000	5,766	32.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Call		55.00000	56	34.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Put		7,659.00000	7,732	34.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Call		3,902.00000	3,829	25.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Put		7.00000	5	25.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Call		2,914.00000	2,840	21.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Put		18.00000	16	21.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Call		1,954.00000	1,892	18.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Put		58.00000	69	18.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Call		1,150.00000	1,111	18.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Put		255.00000	287	18.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Call		268.00000	262	25.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Put		2,373.00000	2,439	25.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	12.35	Call		138.00000	135	29.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.35	Put		4,242.00000	4,311	29.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Call		80.00000	80	32.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Put		6,185.00000	6,256	32.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Call		48.00000	48	35.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Put		8,153.00000	8,225	35.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.69060	12.76330		20.51	6,472,206.00	510	39,086.00
£ / R On 14/12/2009 Currency Future	12.75	Call		356.00000	314	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		342.00000	374	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		277.00000	243	21.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		464.00000	503	21.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Call		260.00000	228	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		497.00000	538	21.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		5,163.00000	5,091	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		314.00000	277	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		401.00000	436	21.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		436.00000	386	20.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		272.00000	295	20.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		495.00000	442	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		231.00000	251	20.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		626.00000	567	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		162.00000	176	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		558.00000	502	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		195.00000	211	20.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		697.00000	636	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		134.00000	145	20.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		735.00000	672	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		121.00000	132	20.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		893.00000	826	20.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		79.00000	86	20.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		1,063.00000	994	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		50.00000	53	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		1,019.00000	951	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		56.00000	60	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		1,157.00000	1,085	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		44.00000	44	21.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		934.00000	867	20.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		71.00000	76	20.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		852.00000	786	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		89.00000	96	20.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		661.00000	601	20.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		148.00000	160	20.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		526.00000	471	20.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.45	Put		213.00000	231	20.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		591.00000	534	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		178.00000	193	20.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		408.00000	360	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		295.00000	319	20.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		381.00000	335	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		318.00000	344	20.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		295.00000	260	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		432.00000	469	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		244.00000	214	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		531.00000	573	21.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		215.00000	188	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		601.00000	647	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		177.00000	154	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		713.00000	764	22.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		128.00000	112	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		914.00000	971	23.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		120.00000	105	23.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		956.00000	1,014	23.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		112.00000	98	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		999.00000	1,058	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		120.00000	105	23.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		956.00000	1,014	23.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		105.00000	92	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,042.00000	1,102	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		98.00000	87	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,085.00000	1,146	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		81.00000	72	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		1,218.00000	1,281	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		86.00000	76	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,173.00000	1,236	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		155.00000	136	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		792.00000	845	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		201.00000	176	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		638.00000	685	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		145.00000	127	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		832.00000	887	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		112.00000	98	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		999.00000	1,058	24.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		92.00000	81	24.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,129.00000	1,191	24.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		86.00000	76	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,173.00000	1,236	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		98.00000	87	24.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,085.00000	1,146	24.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.50	Call			136.00000	119	23.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			873.00000	929	23.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			155.00000	136	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			792.00000	845	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			166.00000	145	22.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			752.00000	804	22.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			201.00000	176	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			638.00000	685	22.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			215.00000	188	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			601.00000	647	22.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			229.00000	200	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			566.00000	610	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			105.00000	92	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			1,042.00000	1,102	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			145.00000	127	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			832.00000	887	23.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			229.00000	200	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			566.00000	610	21.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			120.00000	105	23.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			956.00000	1,014	23.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			49.00000	44	26.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,586.00000	1,654	26.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			71.00000	63	25.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,308.00000	1,373	25.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			67.00000	60	25.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,354.00000	1,419	25.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			67.00000	60	25.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,354.00000	1,419	25.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			63.00000	56	25.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,400.00000	1,465	25.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			52.00000	47	26.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,539.00000	1,606	26.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			41.00000	37	26.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,727.00000	1,796	26.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			46.00000	42	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,633.00000	1,701	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			43.00000	39	26.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,680.00000	1,749	26.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			38.00000	35	27.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,775.00000	1,844	27.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			25.00000	23	28.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,161.00000	2,232	28.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			26.00000	24	28.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			2,113.00000	2,184	28.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			34.00000	31	27.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.60	Put			1,871.00000	1,941	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			30.00000	28	27.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,967.00000	2,037	27.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			27.00000	25	28.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			2,064.00000	2,135	28.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			23.00000	21	29.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,259.00000	2,330	29.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			21.00000	19	29.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,357.00000	2,428	29.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			19.00000	17	29.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,456.00000	2,527	29.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			14.00000	13	31.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,851.00000	2,922	31.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			63.00000	56	25.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,400.00000	1,465	25.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			55.00000	50	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,492.00000	1,559	26.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			81.00000	72	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			1,218.00000	1,281	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			34.00000	31	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,871.00000	1,941	27.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			59.00000	53	25.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,446.00000	1,512	25.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			36.00000	33	27.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,823.00000	1,892	27.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			32.00000	30	27.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,919.00000	1,989	27.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			28.00000	27	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,015.00000	2,086	28.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			20.00000	18	29.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,406.00000	2,478	29.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			86.00000	76	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,173.00000	1,236	24.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			76.00000	67	25.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,263.00000	1,327	25.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			59.00000	53	25.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,446.00000	1,512	25.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			36.00000	33	27.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,823.00000	1,892	27.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			24.00000	22	28.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			2,210.00000	2,281	28.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			32.00000	30	27.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,919.00000	1,989	27.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			22.00000	20	29.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,308.00000	2,379	29.34	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.40	Call			43.00000	39	26.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,680.00000	1,749	26.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			25.00000	23	28.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,161.00000	2,232	28.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			46.00000	42	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,633.00000	1,701	26.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,463.00000	4,391	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			2,968.00000	2,895	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			5.00000	4	34.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,493.00000	1,420	24.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			30.00000	29	24.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			334.00000	295	20.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			371.00000	404	20.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			12.00000	11	32.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			3,049.00000	3,120	32.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			4.00000	4	38.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,541.00000	4,613	38.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			2.00000	1	42.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			6,038.00000	6,111	42.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			1.00000	1	47.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,538.00000	7,610	47.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			4,913.00000	4,841	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,415.00000	3,341	30.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			2.00000	0	30.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			1,932.00000	1,859	27.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			19.00000	19	27.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			17.00000	15	30.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,603.00000	2,675	30.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			6.00000	5	36.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			4,093.00000	4,165	36.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			2.00000	2	41.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,589.00000	5,661	41.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	46.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			7,088.00000	7,160	46.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,665.00000	3,591	28.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			1.00000	0	28.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,177.00000	2,104	29.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			14.00000	14	29.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			773.00000	709	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			110.00000	119	20.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			7.00000	6	35.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,844.00000	3,916	35.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			3.00000	2	40.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.10	Put			5,339.00000	5,412	40.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call			1.00000	1	45.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put			6,838.00000	6,910	45.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call			295.00000	260	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			432.00000	469	21.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			189.00000	165	22.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			675.00000	724	22.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			71.00000	63	25.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,308.00000	1,373	25.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			166.00000	145	22.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			752.00000	804	22.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			63.00000	56	25.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,400.00000	1,465	25.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			76.00000	67	25.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,263.00000	1,327	25.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			136.00000	119	23.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			873.00000	929	23.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			2,670.00000	2,597	32.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			7.00000	7	32.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			1,688.00000	1,614	25.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			24.00000	24	25.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			5.00000	4	37.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			4,342.00000	4,414	37.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	43.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			6,338.00000	6,411	43.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			1.00000	1	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			8,337.00000	8,410	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			3,565.00000	3,491	29.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			2.00000	0	29.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			2,571.00000	2,498	31.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			8.00000	8	31.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			1,590.00000	1,517	24.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			27.00000	26	24.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			5.00000	4	37.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			4,441.00000	4,513	37.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	43.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			6,438.00000	6,511	43.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			0.00000	0	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			8,437.00000	8,510	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			2,423.00000	2,350	31.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			10.00000	10	31.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			1,445.00000	1,372	23.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			32.00000	31	23.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			4.00000	4	38.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			4,591.00000	4,663	38.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.35	Call			1.00000	1	44.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,588.00000	6,661	44.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			0.00000	0	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,587.00000	8,660	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,465.00000	3,391	30.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			2.00000	0	30.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,473.00000	2,400	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			9.00000	9	31.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			17.00000	16	30.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,554.00000	2,625	30.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	44.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,538.00000	6,611	44.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			0.00000	0	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			8,537.00000	8,610	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			3,266.00000	3,192	32.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			3.00000	1	32.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			2,275.00000	2,203	30.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			12.00000	12	30.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			1,300.00000	1,227	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			37.00000	37	22.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			15.00000	14	31.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			2,752.00000	2,823	31.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			4.00000	3	38.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			4,741.00000	4,813	38.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	44.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			6,738.00000	6,811	44.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			0.00000	0	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			8,737.00000	8,810	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			3,117.00000	3,044	34.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			4.00000	3	34.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			2,128.00000	2,056	29.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			15.00000	15	29.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			13.00000	12	31.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			2,900.00000	2,971	31.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			3.00000	3	39.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			4,890.00000	4,962	39.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	45.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			6,888.00000	6,960	45.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			8,887.00000	8,960	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			3,067.00000	2,994	34.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			4.00000	4	34.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			2,079.00000	2,007	29.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			16.00000	16	29.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			1,110.00000	1,037	20.80	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	11.70	Put			47.00000	47	20.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			13.00000	12	32.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			2,950.00000	3,021	32.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			3.00000	3	39.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			4,940.00000	5,012	39.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	1	45.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			6,938.00000	7,010	45.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			8,937.00000	9,010	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			3,018.00000	2,945	34.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			4.00000	4	34.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			2,031.00000	1,957	28.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			17.00000	17	28.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			12.00000	11	32.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			2,999.00000	3,071	32.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			3.00000	3	39.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			4,990.00000	5,062	39.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	45.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			6,988.00000	7,060	45.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			8,987.00000	9,060	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,918.00000	2,845	33.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			5.00000	5	33.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			977.00000	909	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			63.00000	68	20.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			12.00000	10	32.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,098.00000	3,170	32.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			3.00000	3	39.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,090.00000	5,162	39.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,087.00000	9,160	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,981.00000	1,908	28.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			18.00000	18	28.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			3.00000	3	39.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,040.00000	5,112	39.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			1.00000	1	45.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,038.00000	7,110	45.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			9,037.00000	9,110	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			3,216.00000	3,142	33.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			3.00000	2	33.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			2,226.00000	2,154	29.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			13.00000	13	29.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			1,253.00000	1,180	22.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			39.00000	39	22.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.55	Call			465.00000	413	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			251.00000	273	20.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			14.00000	13	31.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			2,801.00000	2,872	31.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			4.00000	3	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			4,790.00000	4,863	38.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			1.00000	1	45.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			6,788.00000	6,861	45.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			0.00000	0	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			8,787.00000	8,860	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			3,316.00000	3,241	32.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			3.00000	1	32.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			2,325.00000	2,252	30.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			11.00000	11	30.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			1,348.00000	1,275	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			35.00000	35	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			16.00000	14	31.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			2,702.00000	2,774	31.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			4.00000	3	38.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			4,691.00000	4,763	38.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			6,688.00000	6,761	44.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			0.00000	0	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			8,687.00000	8,760	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,715.00000	3,641	27.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			1.00000	0	27.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,720.00000	2,647	32.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			6.00000	6	32.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,736.00000	1,663	26.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			23.00000	23	26.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			812.00000	747	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			99.00000	107	20.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			22.00000	20	29.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,308.00000	2,379	29.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			5.00000	5	37.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,292.00000	4,364	37.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	43.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,288.00000	6,361	43.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			1.00000	1	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,287.00000	8,360	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			3,764.00000	3,691	27.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			1.00000	0	27.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			2,769.00000	2,696	33.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			6.00000	6	33.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			1,785.00000	1,712	26.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.00	Put		22.00000	22	26.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call		6.00000	5	37.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put		4,242.00000	4,314	37.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call		1.00000	1	43.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put		6,238.00000	6,311	43.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call		1.00000	1	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put		8,237.00000	8,310	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call		3,615.00000	3,541	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put		1.00000	0	28.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call		2,621.00000	2,548	32.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put		7.00000	7	32.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call		1,639.00000	1,566	25.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put		26.00000	25	25.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		20.00000	18	29.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		2,406.00000	2,478	29.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call		5.00000	4	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put		4,392.00000	4,464	37.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call		1.00000	1	43.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put		6,388.00000	6,461	43.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call		1.00000	1	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put		8,387.00000	8,460	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call		3,515.00000	3,441	29.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put		2.00000	0	29.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call		2,522.00000	2,449	31.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put		9.00000	8	31.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call		1,542.00000	1,468	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put		28.00000	28	24.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call		18.00000	17	30.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put		2,505.00000	2,576	30.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call		5.00000	4	37.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put		4,491.00000	4,563	37.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call		1.00000	1	43.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put		6,488.00000	6,561	43.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call		0.00000	0	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put		8,487.00000	8,560	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		3,366.00000	3,291	31.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		2.00000	1	31.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		2,374.00000	2,301	30.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		11.00000	10	30.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		1,397.00000	1,324	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		33.00000	33	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		16.00000	15	30.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		2,653.00000	2,724	30.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		4.00000	3	38.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		4,641.00000	4,713	38.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	1	44.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			6,638.00000	6,711	44.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			0.00000	0	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			8,637.00000	8,710	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			3,167.00000	3,093	33.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			3.00000	2	33.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			1,205.00000	1,132	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			42.00000	42	21.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			4.00000	3	38.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			4,840.00000	4,912	38.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			0.00000	0	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			8,837.00000	8,910	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			2,869.00000	2,796	33.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			5.00000	5	33.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			1,883.00000	1,810	27.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			20.00000	19	27.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			11.00000	10	32.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			3,148.00000	3,219	32.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			3.00000	2	39.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			5,140.00000	5,212	39.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	46.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			7,138.00000	7,210	46.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			9,137.00000	9,210	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			3,814.00000	3,741	26.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			1.00000	0	26.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			2,819.00000	2,746	33.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			6.00000	5	33.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			1,834.00000	1,761	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			21.00000	20	27.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			6.00000	5	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			4,193.00000	4,264	37.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			2.00000	1	42.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			6,188.00000	6,261	42.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			1.00000	1	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			8,187.00000	8,260	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,914.00000	3,841	25.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			1.00000	0	25.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			2.00000	1	42.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,088.00000	6,161	42.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			1.00000	1	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,087.00000	8,160	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,864.00000	3,791	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			1.00000	0	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			6.00000	5	36.87	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	16.90	Put		4,143.00000	4,215	36.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call		2.00000	1	42.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put		6,138.00000	6,211	42.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call		1.00000	1	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put		8,137.00000	8,210	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call		4,064.00000	3,991	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put		1.00000	0	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call		7.00000	6	36.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put		3,944.00000	4,015	36.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call		2.00000	1	42.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put		5,938.00000	6,011	42.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call		1.00000	1	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put		7,937.00000	8,010	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call		4,114.00000	4,041	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put		1.00000	0	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call		7.00000	6	36.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put		3,894.00000	3,966	36.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call		2.00000	2	41.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put		5,888.00000	5,961	41.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call		1.00000	1	48.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put		7,888.00000	7,960	48.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call		4,164.00000	4,091	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put		0.00000	0	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call		2.00000	2	41.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put		5,839.00000	5,911	41.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call		1.00000	1	48.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put		7,838.00000	7,910	48.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call		4,214.00000	4,141	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put		0.00000	0	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call		8.00000	7	35.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put		3,794.00000	3,866	35.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call		2.00000	2	41.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put		5,789.00000	5,861	41.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		1.00000	1	48.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		7,788.00000	7,860	48.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		4,413.00000	4,341	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		0.00000	0	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		9.00000	7	34.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		3,595.00000	3,667	34.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		1.00000	1	47.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		7,588.00000	7,660	47.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		9.00000	8	34.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		3,545.00000	3,617	34.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		2.00000	2	40.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		5,539.00000	5,611	40.87	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	8.40	Call			4,364.00000	4,291	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put			0.00000	0	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call			8.00000	7	35.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put			3,645.00000	3,717	35.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call			2.00000	2	41.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put			5,639.00000	5,711	41.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call			1.00000	1	48.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put			7,638.00000	7,710	48.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call			4,513.00000	4,441	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put			0.00000	0	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call			9.00000	8	34.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put			3,496.00000	3,567	34.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call			2.00000	2	40.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put			5,489.00000	5,561	40.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call			1.00000	1	47.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put			7,488.00000	7,560	47.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call			4,763.00000	4,691	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call			11.00000	9	33.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put			3,247.00000	3,319	33.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call			3.00000	2	40.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put			5,239.00000	5,312	40.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call			1.00000	1	46.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put			7,238.00000	7,310	46.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call			4,863.00000	4,791	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call			4,314.00000	4,241	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put			0.00000	0	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call			8.00000	7	35.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put			3,695.00000	3,766	35.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call			2.00000	2	41.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put			5,689.00000	5,761	41.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call			1.00000	1	48.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put			7,688.00000	7,760	48.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call			4,563.00000	4,491	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put			0.00000	0	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call			9.00000	8	34.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put			3,446.00000	3,518	34.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call			2.00000	2	40.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put			5,439.00000	5,511	40.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call			1.00000	1	47.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put			7,438.00000	7,510	47.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call			4,813.00000	4,741	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put			0.00000	0	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call			11.00000	10	33.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.95	Put		3,198.00000	3,269	33.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call		3.00000	2	39.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put		5,189.00000	5,262	39.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call		1.00000	1	46.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put		7,188.00000	7,260	46.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Call		5,113.00000	5,041	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Call		4,963.00000	4,891	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Call		3,964.00000	3,891	25.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Put		1.00000	0	25.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Call		5,013.00000	4,941	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	0	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Call		4,014.00000	3,941	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Put		1.00000	0	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Call		4,613.00000	4,541	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Put		0.00000	0	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Call		10.00000	8	33.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Put		3,396.00000	3,468	33.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Call		2.00000	2	40.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Put		5,389.00000	5,461	40.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Call		1.00000	1	47.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Put		7,388.00000	7,460	47.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Call		4,264.00000	4,191	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Put		0.00000	0	23.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Call		8.00000	7	35.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Put		3,745.00000	3,816	35.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Call		2.00000	2	41.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Put		5,739.00000	5,811	41.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Call		1.00000	1	48.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Put		7,738.00000	7,810	48.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.75	Call		0.00000	6	36.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.75	Put		0.00000	4,065	36.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.75	Call		0.00000	1	42.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.75	Put		0.00000	6,061	42.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.75	Call		0.00000	1	49.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.75	Put		0.00000	8,060	49.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.89920	12.97430		19.24	3,869,760.00	300	1,193.00
£ / R On 15/03/2010 Currency Future	12.95	Call		611.00000	570	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		587.00000	621	19.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		533.00000	496	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		709.00000	747	19.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		498.00000	463	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		773.00000	813	20.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		515.00000	479	19.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.20	Put		741.00000	780	19.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		571.00000	532	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		646.00000	682	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		657.00000	612	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		532.00000	563	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		731.00000	683	18.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		457.00000	484	18.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		840.00000	787	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		365.00000	388	18.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		784.00000	734	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Put		409.00000	435	18.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		898.00000	844	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		324.00000	345	18.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		929.00000	873	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		305.00000	324	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		1,058.00000	999	18.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		234.00000	249	18.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		1,199.00000	1,136	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		175.00000	187	18.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		1,163.00000	1,100	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		188.00000	201	18.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		1,281.00000	1,213	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		157.00000	164	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		1,092.00000	1,032	18.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		218.00000	233	18.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		1,025.00000	966	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		250.00000	267	18.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		869.00000	815	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		344.00000	366	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		757.00000	708	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		433.00000	459	18.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		811.00000	760	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		387.00000	411	18.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		681.00000	635	19.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		506.00000	536	19.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		633.00000	590	19.24	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		559.00000	591	19.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		551.00000	513	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		677.00000	714	19.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		465.00000	432	20.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		841.00000	882	20.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		406.00000	376	20.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		981.00000	1,027	20.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		354.00000	328	21.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,130.00000	1,179	21.10	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 15/03/2010 Currency Future	13.80	Call		343.00000	317	21.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,168.00000	1,218	21.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		331.00000	306	21.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,207.00000	1,257	21.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		320.00000	296	21.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,246.00000	1,297	21.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		300.00000	277	21.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		1,326.00000	1,378	21.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		272.00000	251	21.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		1,447.00000	1,501	21.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		281.00000	259	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		1,406.00000	1,460	21.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		1,988.00000	1,914	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		63.00000	65	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		3,837.00000	3,762	27.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		13.00000	13	27.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call		379.00000	351	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		1,055.00000	1,102	20.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		449.00000	417	20.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		875.00000	918	20.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		191.00000	176	23.19	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		1,917.00000	1,977	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		420.00000	389	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		945.00000	990	20.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		290.00000	268	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		1,366.00000	1,419	21.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		310.00000	286	21.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,286.00000	1,337	21.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		392.00000	363	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		1,018.00000	1,064	20.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		434.00000	403	20.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		910.00000	953	20.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		481.00000	447	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		807.00000	848	20.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		366.00000	339	20.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,092.00000	1,140	20.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		3,492.00000	3,417	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		18.00000	18	26.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		2,515.00000	2,439	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		40.00000	40	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		1,581.00000	1,509	18.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		107.00000	110	18.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		217.00000	200	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		1,743.00000	1,800	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		108.00000	99	24.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.50	Put			2,634.00000	2,700	24.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			51.00000	48	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,576.00000	3,648	25.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			30.00000	29	27.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,556.00000	4,630	27.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,394.00000	3,319	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put			20.00000	19	26.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call			2,418.00000	2,342	21.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put			43.00000	43	21.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call			1,494.00000	1,423	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put			119.00000	124	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call			204.00000	187	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put			1,829.00000	1,888	22.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call			100.00000	92	24.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put			2,726.00000	2,793	24.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call			47.00000	44	25.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put			3,673.00000	3,745	25.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			29.00000	28	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			4,655.00000	4,729	27.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			3,296.00000	3,220	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			21.00000	21	25.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			2,321.00000	2,246	21.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			47.00000	46	21.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			1,407.00000	1,338	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			133.00000	138	18.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			93.00000	86	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			2,819.00000	2,887	24.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			43.00000	41	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			3,769.00000	3,842	25.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			28.00000	27	27.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			4,754.00000	4,828	27.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			3,198.00000	3,123	25.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			24.00000	23	25.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			2,225.00000	2,149	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			50.00000	50	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			1,323.00000	1,254	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			149.00000	155	18.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			180.00000	166	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,006.00000	2,066	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			86.00000	80	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			2,912.00000	2,980	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			40.00000	38	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			3,866.00000	3,939	25.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			28.00000	27	28.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			4,853.00000	4,927	28.10	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 15/03/2010 Currency Future	9.95	Call			3,051.00000	2,976	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			27.00000	27	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			2,081.00000	2,007	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			56.00000	57	20.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			164.00000	150	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,140.00000	2,201	23.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			77.00000	71	24.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,052.00000	3,122	24.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			36.00000	35	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,012.00000	4,086	25.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			26.00000	25	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,002.00000	5,076	28.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,149.00000	3,074	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			25.00000	24	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,177.00000	2,101	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			52.00000	52	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			175.00000	161	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,050.00000	2,111	23.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			83.00000	77	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,958.00000	3,027	24.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			39.00000	37	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,915.00000	3,988	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			27.00000	26	28.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,903.00000	4,977	28.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,443.00000	3,368	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			19.00000	19	26.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,466.00000	2,391	21.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			42.00000	41	21.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,537.00000	1,466	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			113.00000	117	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			210.00000	193	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,786.00000	1,844	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			104.00000	96	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,680.00000	2,747	24.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			49.00000	46	25.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,624.00000	3,697	25.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			30.00000	29	27.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,605.00000	4,679	27.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,247.00000	3,172	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			22.00000	22	25.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,273.00000	2,197	21.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			48.00000	48	21.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,365.00000	1,296	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			141.00000	146	18.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			705.00000	659	19.04	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	12.75	Put			481.00000	510	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			186.00000	171	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,961.00000	2,021	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			89.00000	83	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,865.00000	2,933	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			42.00000	40	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			3,818.00000	3,891	25.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			28.00000	27	27.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,804.00000	4,878	27.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,345.00000	3,270	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			21.00000	20	25.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,369.00000	2,294	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			45.00000	45	21.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,450.00000	1,380	18.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			126.00000	131	18.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			197.00000	182	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,873.00000	1,932	23.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			96.00000	89	24.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,772.00000	2,840	24.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			45.00000	43	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,721.00000	3,794	25.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			29.00000	28	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,704.00000	4,779	27.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,100.00000	3,025	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			26.00000	26	24.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,129.00000	2,053	20.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			54.00000	54	20.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,240.00000	1,172	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			166.00000	173	17.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			169.00000	156	23.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,095.00000	2,157	23.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			80.00000	74	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,005.00000	3,075	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			37.00000	36	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,963.00000	4,037	25.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			27.00000	26	28.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,953.00000	5,027	28.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			366.00000	339	20.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,092.00000	1,140	20.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,689.00000	3,614	27.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			15.00000	15	27.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,709.00000	2,634	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			35.00000	34	23.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,759.00000	1,687	19.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			85.00000	87	19.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.30	Call		960.00000	904	18.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put		286.00000	304	18.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call		246.00000	227	22.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put		1,572.00000	1,628	22.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call		126.00000	115	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put		2,452.00000	2,516	24.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call		59.00000	55	25.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put		3,384.00000	3,456	25.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call		32.00000	31	26.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		4,358.00000	4,432	26.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		19.00000	17	31.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		6,344.00000	6,418	31.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		8.00000	7	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		8,334.00000	8,408	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		3,541.00000	3,466	26.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		17.00000	17	26.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		2,563.00000	2,488	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		39.00000	38	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		1,625.00000	1,553	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		101.00000	104	19.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		112.00000	103	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		2,588.00000	2,654	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		30.00000	30	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		4,506.00000	4,580	27.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		17.00000	16	31.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		6,493.00000	6,567	31.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		7.00000	7	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		8,483.00000	8,557	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		17.00000	16	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		6,593.00000	6,666	31.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		7.00000	6	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		8,583.00000	8,657	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		17.00000	15	32.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		6,642.00000	6,716	32.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		7.00000	6	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		8,632.00000	8,707	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		16.00000	15	32.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		6,791.00000	6,865	32.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		6.00000	5	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		8,782.00000	8,856	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		15.00000	14	32.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		6,891.00000	6,965	32.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		6.00000	5	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		8,881.00000	8,956	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call		15.00000	14	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 15/03/2010 Currency Future	19.90	Put		6,940.00000	7,015	32.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		5.00000	5	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		8,931.00000	9,006	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		15.00000	13	32.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		6,990.00000	7,064	32.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		5.00000	5	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Put		8,981.00000	9,056	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		2,953.00000	2,878	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		29.00000	29	24.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		1,127.00000	1,066	18.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		203.00000	217	18.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call		71.00000	66	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		3,147.00000	3,217	24.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call		26.00000	25	28.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put		5,102.00000	5,176	28.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		14.00000	13	32.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		7,090.00000	7,164	32.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call		5.00000	4	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put		9,081.00000	9,155	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call		15.00000	14	32.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put		6,841.00000	6,915	32.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		6.00000	5	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		8,832.00000	8,906	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		16.00000	15	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		6,692.00000	6,766	32.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		6.00000	6	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		8,682.00000	8,757	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		3,591.00000	3,515	26.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		16.00000	16	26.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		2,612.00000	2,536	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		37.00000	37	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		1,669.00000	1,597	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		95.00000	98	19.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		117.00000	107	24.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,542.00000	2,608	24.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		31.00000	30	27.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,457.00000	4,531	27.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		18.00000	17	31.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		6,444.00000	6,517	31.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		8.00000	7	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,433.00000	8,508	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		3,738.00000	3,663	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		14.00000	14	27.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		2,758.00000	2,682	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		33.00000	33	23.36	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	11.25	Call			1,804.00000	1,732	19.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put			80.00000	82	19.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call			992.00000	935	18.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put			268.00000	285	18.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call			131.00000	120	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			2,407.00000	2,471	24.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			32.00000	32	26.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			4,308.00000	4,382	26.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			19.00000	18	31.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			6,295.00000	6,368	31.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			8.00000	8	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			8,284.00000	8,358	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			3,788.00000	3,713	27.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			14.00000	13	27.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			2,807.00000	2,731	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			32.00000	32	23.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			1,850.00000	1,777	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			76.00000	78	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			136.00000	124	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			2,362.00000	2,425	23.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			33.00000	32	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			4,259.00000	4,333	26.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			19.00000	18	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			6,245.00000	6,319	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			9.00000	8	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			8,234.00000	8,309	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			3,640.00000	3,565	27.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			16.00000	15	27.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			2,660.00000	2,585	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			36.00000	36	22.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			1,714.00000	1,642	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			90.00000	93	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			121.00000	111	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			2,497.00000	2,562	24.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			31.00000	31	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			4,407.00000	4,481	26.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			18.00000	17	31.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			6,394.00000	6,468	31.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			8.00000	7	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			8,384.00000	8,458	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			17.00000	16	31.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			6,543.00000	6,617	31.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			7.00000	6	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			8,533.00000	8,607	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			2,904.00000	2,829	24.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	10.10	Put		30.00000	30	24.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		1,942.00000	1,868	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		67.00000	69	19.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		68.00000	64	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		3,194.00000	3,265	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		26.00000	24	28.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		5,151.00000	5,225	28.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		14.00000	13	32.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		7,139.00000	7,214	32.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		5.00000	4	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put		9,130.00000	9,205	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		2,855.00000	2,780	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		31.00000	31	23.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		1,896.00000	1,822	19.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		71.00000	73	19.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		66.00000	62	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		3,242.00000	3,312	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		25.00000	24	29.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		5,201.00000	5,275	29.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		14.00000	13	32.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		7,189.00000	7,263	32.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		5.00000	4	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		9,180.00000	9,255	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		3,002.00000	2,927	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		28.00000	28	24.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		2,034.00000	1,960	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		60.00000	61	20.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		590.00000	550	19.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		616.00000	651	19.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		74.00000	69	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		3,100.00000	3,169	24.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		26.00000	25	28.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		5,052.00000	5,126	28.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		14.00000	13	32.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		7,040.00000	7,114	32.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		5.00000	5	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		9,031.00000	9,105	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		3,936.00000	3,861	28.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		12.00000	12	28.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		152.00000	139	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		2,228.00000	2,290	23.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		35.00000	34	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		4,110.00000	4,185	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call		21.00000	19	31.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put		6,096.00000	6,170	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 15/03/2010 Currency Future	21.05	Call			10.00000	9	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,085.00000	8,160	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			141.00000	129	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			2,317.00000	2,380	23.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			34.00000	33	26.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			4,209.00000	4,284	26.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			20.00000	18	31.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			6,195.00000	6,269	31.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			9.00000	8	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			8,185.00000	8,259	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,887.00000	3,811	28.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			12.00000	12	28.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			147.00000	134	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,272.00000	2,335	23.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			34.00000	33	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,160.00000	4,234	26.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			20.00000	19	31.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,146.00000	6,220	31.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			9.00000	8	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,135.00000	8,209	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			4,035.00000	3,960	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			11.00000	10	28.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			21.00000	20	31.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			5,997.00000	6,071	31.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			10.00000	9	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			7,986.00000	8,060	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			4,133.00000	4,058	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			9.00000	9	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			22.00000	21	30.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			5,897.00000	5,971	30.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			11.00000	10	33.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			7,886.00000	7,961	33.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			4,084.00000	4,009	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			10.00000	10	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			22.00000	20	30.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			5,947.00000	6,021	30.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			11.00000	10	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			7,936.00000	8,011	34.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			4,182.00000	4,107	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			8.00000	8	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			22.00000	21	30.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			5,848.00000	5,922	30.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			11.00000	10	33.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			7,837.00000	7,911	33.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			4,429.00000	4,354	28.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	8.55	Put		5.00000	5	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call		23.00000	22	30.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put		5,599.00000	5,673	30.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call		12.00000	11	33.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put		7,588.00000	7,662	33.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call		4,479.00000	4,404	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put		4.00000	4	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call		23.00000	22	29.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put		5,549.00000	5,623	29.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call		12.00000	11	33.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put		7,538.00000	7,612	33.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call		4,380.00000	4,305	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put		5.00000	6	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call		23.00000	22	30.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put		5,649.00000	5,723	30.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call		12.00000	11	33.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put		7,637.00000	7,712	33.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call		4,528.00000	4,453	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put		4.00000	4	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call		224.00000	206	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put		1,700.00000	1,757	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call		52.00000	49	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put		3,528.00000	3,600	25.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call		24.00000	22	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put		5,499.00000	5,573	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		12.00000	11	33.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		7,488.00000	7,562	33.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call		4,777.00000	4,701	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put		2.00000	2	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call		263.00000	242	22.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put		1,489.00000	1,543	22.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call		63.00000	59	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put		3,289.00000	3,360	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call		25.00000	24	29.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put		5,251.00000	5,325	29.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call		13.00000	12	32.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put		7,239.00000	7,313	32.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call		4,826.00000	4,751	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put		2.00000	2	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call		4,330.00000	4,255	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put		6.00000	6	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call		23.00000	21	30.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put		5,698.00000	5,772	30.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call		11.00000	11	33.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put		7,687.00000	7,761	33.66	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	8.05	Call		4,926.00000	4,851	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Put		2.00000	2	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Call		5,125.00000	5,050	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Put		1.00000	1	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Call		4,976.00000	4,901	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Put		1.00000	1	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Call		3,986.00000	3,910	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Put		11.00000	11	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Call		5,026.00000	4,950	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Put		1.00000	1	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Call		4,627.00000	4,552	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Put		3.00000	3	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Call		239.00000	220	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Put		1,614.00000	1,671	22.42	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Call		57.00000	53	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Put		3,432.00000	3,504	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Call		24.00000	23	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Put		5,400.00000	5,474	29.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Call		13.00000	12	33.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Put		7,388.00000	7,462	33.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Call		4,578.00000	4,503	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Put		4.00000	4	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Call		231.00000	213	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Put		1,657.00000	1,714	22.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Call		54.00000	51	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Put		3,480.00000	3,552	25.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Call		24.00000	23	29.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Put		5,450.00000	5,524	29.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Call		12.00000	11	33.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Put		7,438.00000	7,512	33.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Call		4,281.00000	4,206	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Put		7.00000	7	28.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Call		22.00000	21	30.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Put		5,748.00000	5,822	30.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Call		11.00000	10	33.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Put		7,737.00000	7,811	33.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.10790	13.18420		19.03	0.00	0	678.00
£ / R On 14/06/2010 Currency Future	13.20	Call		775.00000	739	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		791.00000	831	19.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		701.00000	668	19.59	0.00	0	11,323.00
£ / R On 14/06/2010 Currency Future	13.40	Put		916.00000	960	19.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		683.00000	651	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		949.00000	993	19.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		737.00000	702	19.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		853.00000	894	19.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	17.50	Call			102.00000	95	25.38	0.00	0	11,279.00
£ / R On 14/06/2010 Currency Future	17.50	Put			4,418.00000	4,487	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call			838.00000	798	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put			704.00000	740	18.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call			906.00000	864	18.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put			622.00000	656	18.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,005.00000	959	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			521.00000	551	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call			955.00000	911	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			570.00000	603	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			1,058.00000	1,011	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			474.00000	503	18.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,085.00000	1,037	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			451.00000	479	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,201.00000	1,149	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			367.00000	391	17.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			1,328.00000	1,271	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			294.00000	313	17.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,294.00000	1,240	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			310.00000	332	17.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,397.00000	1,338	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			263.00000	280	17.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,231.00000	1,179	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			347.00000	371	17.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			1,142.00000	1,092	18.05	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put			408.00000	434	18.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,031.00000	985	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			497.00000	527	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			980.00000	935	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			545.00000	577	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			930.00000	887	18.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			596.00000	629	18.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,005.00000	959	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			521.00000	551	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,171.00000	1,120	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			387.00000	412	17.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			860.00000	820	18.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			676.00000	712	18.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			756.00000	720	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			821.00000	862	19.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			817.00000	778	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			732.00000	770	19.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			430.00000	409	21.44	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,646.00000	1,701	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			796.00000	758	19.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	13.15	Put			761.00000	800	19.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			718.00000	685	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			884.00000	927	19.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			650.00000	619	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			1,016.00000	1,061	19.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			588.00000	560	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			1,154.00000	1,202	20.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			520.00000	495	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put			1,336.00000	1,387	20.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call			508.00000	484	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put			1,374.00000	1,426	20.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call			484.00000	461	20.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put			1,450.00000	1,503	20.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call			473.00000	450	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put			1,488.00000	1,542	21.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call			440.00000	419	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			1,606.00000	1,661	21.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			451.00000	429	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			1,566.00000	1,621	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			560.00000	533	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,226.00000	1,275	20.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			634.00000	604	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,050.00000	1,096	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			603.00000	574	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,119.00000	1,166	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			618.00000	589	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,084.00000	1,131	20.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			546.00000	520	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,262.00000	1,312	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			496.00000	472	20.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			1,412.00000	1,464	20.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			461.00000	439	21.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			1,527.00000	1,581	21.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			533.00000	508	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,299.00000	1,350	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			574.00000	546	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,190.00000	1,239	20.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			533.00000	508	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,299.00000	1,350	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			546.00000	520	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,262.00000	1,312	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			603.00000	574	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,119.00000	1,166	20.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			666.00000	635	19.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			982.00000	1,027	19.77	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.60	Call			392.00000	373	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			1,808.00000	1,865	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			279.00000	264	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			2,445.00000	2,507	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			176.00000	166	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			3,342.00000	3,409	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			112.00000	104	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			4,278.00000	4,346	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			60.00000	56	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			5,226.00000	5,298	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			286.00000	271	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,402.00000	2,463	22.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			180.00000	170	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,296.00000	3,362	24.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			116.00000	107	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			4,231.00000	4,299	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			62.00000	58	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			5,178.00000	5,250	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,594.00000	4,519	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			10.00000	11	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,132.00000	3,056	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			48.00000	48	21.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,736.00000	1,670	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			152.00000	162	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			197.00000	186	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			3,113.00000	3,178	24.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			96.00000	89	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,512.00000	4,581	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			37.00000	35	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,953.00000	6,027	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			27.00000	26	28.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,442.00000	7,518	28.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,038.00000	4,963	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			4.00000	5	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,570.00000	3,494	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			36.00000	36	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,117.00000	2,043	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			83.00000	85	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			242.00000	229	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,708.00000	2,771	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			125.00000	117	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			4,091.00000	4,159	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			50.00000	47	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,515.00000	5,589	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			29.00000	28	27.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	20.15	Put			6,994.00000	7,070	27.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,287.00000	5,211	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			3.00000	3	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			3,814.00000	3,738	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			30.00000	30	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,357.00000	2,278	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			73.00000	71	17.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			273.00000	258	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put			2,488.00000	2,550	23.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call			139.00000	131	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			3,855.00000	3,923	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			58.00000	55	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			5,274.00000	5,347	25.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			30.00000	30	26.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			6,746.00000	6,822	26.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			3,716.00000	3,640	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			32.00000	32	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			2,743.00000	2,666	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			59.00000	58	19.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			1,817.00000	1,750	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			133.00000	142	17.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			1,113.00000	1,064	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			429.00000	456	18.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			410.00000	391	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			1,726.00000	1,783	21.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			260.00000	246	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			2,576.00000	2,638	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			165.00000	156	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			3,481.00000	3,548	24.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			2,841.00000	2,763	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			56.00000	55	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			1,899.00000	1,831	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			115.00000	123	17.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			172.00000	163	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			3,388.00000	3,455	24.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			109.00000	101	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			4,325.00000	4,393	25.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			3,863.00000	3,787	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			29.00000	29	24.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			2,889.00000	2,812	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			55.00000	54	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			1,941.00000	1,873	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			107.00000	115	17.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			99.00000	92	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			4,465.00000	4,534	25.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.75	Call			366.00000	348	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			1,932.00000	1,990	22.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			231.00000	219	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			2,797.00000	2,861	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			148.00000	140	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			3,714.00000	3,782	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			88.00000	82	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			4,653.00000	4,724	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			327.00000	312	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			2,143.00000	2,204	22.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			206.00000	195	23.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			3,022.00000	3,087	23.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			133.00000	126	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,949.00000	4,018	25.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			75.00000	70	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,891.00000	4,962	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,472.00000	3,396	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			38.00000	38	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,502.00000	2,423	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			67.00000	66	18.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,619.00000	1,554	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			184.00000	197	17.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			293.00000	278	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,359.00000	2,420	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			184.00000	174	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			3,250.00000	3,316	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			119.00000	110	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			4,185.00000	4,253	25.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			64.00000	60	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			5,130.00000	5,202	25.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,326.00000	3,250	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			42.00000	42	22.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,506.00000	1,444	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			221.00000	236	17.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			3,277.00000	3,202	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			43.00000	44	21.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,309.00000	2,230	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			75.00000	72	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,469.00000	1,408	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			235.00000	250	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			883.00000	842	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			649.00000	684	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			266.00000	252	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,532.00000	2,594	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			168.00000	159	24.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.45	Put			3,434.00000	3,501	24.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			105.00000	98	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,371.00000	4,440	25.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			56.00000	53	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,322.00000	5,395	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			3,180.00000	3,105	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			46.00000	47	21.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			2,213.00000	2,134	17.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			79.00000	76	17.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			254.00000	240	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,620.00000	2,682	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			161.00000	152	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,527.00000	3,595	24.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			53.00000	50	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,419.00000	5,492	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			3,084.00000	3,007	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			49.00000	49	21.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			154.00000	146	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,620.00000	3,688	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			93.00000	87	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,559.00000	4,629	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,375.00000	3,299	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			41.00000	41	22.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,405.00000	2,327	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			71.00000	69	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,543.00000	1,480	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			209.00000	222	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,521.00000	3,445	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			37.00000	37	22.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,550.00000	2,472	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			66.00000	64	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,657.00000	1,593	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			173.00000	185	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			300.00000	284	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,316.00000	2,376	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			188.00000	178	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,204.00000	3,270	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			123.00000	114	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,139.00000	4,206	25.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			66.00000	62	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,082.00000	5,154	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,550.00000	2,472	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			66.00000	64	18.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,657.00000	1,593	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			173.00000	185	17.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.20	Call		300.00000	284	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put		2,316.00000	2,376	22.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call		3,229.00000	3,153	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put		45.00000	45	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		2,261.00000	2,182	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		77.00000	74	17.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		1,433.00000	1,372	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		249.00000	265	17.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		55.00000	51	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		5,370.00000	5,443	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		2,165.00000	2,086	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		81.00000	78	16.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		1,362.00000	1,303	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		278.00000	296	17.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		248.00000	235	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		2,664.00000	2,727	23.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		158.00000	149	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		3,574.00000	3,641	24.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		51.00000	48	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		5,467.00000	5,540	25.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		3,667.00000	3,591	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		33.00000	33	23.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		2,695.00000	2,617	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		61.00000	60	19.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		1,776.00000	1,710	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		142.00000	152	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		320.00000	305	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		2,186.00000	2,247	22.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		201.00000	190	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		3,067.00000	3,133	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		131.00000	123	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		3,996.00000	4,065	25.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		73.00000	68	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		4,938.00000	5,010	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		32.00000	32	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		6,398.00000	6,474	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		20.00000	19	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		8,386.00000	8,461	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		2,598.00000	2,520	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		64.00000	62	18.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		1,696.00000	1,631	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		162.00000	173	17.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		32.00000	31	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		6,497.00000	6,573	26.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		19.00000	18	29.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.65	Put		8,485.00000	8,560	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call		31.00000	30	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put		6,597.00000	6,673	26.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call		18.00000	17	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put		8,584.00000	8,659	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call		3,423.00000	3,347	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put		39.00000	39	22.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call		2,453.00000	2,375	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put		69.00000	67	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		1,580.00000	1,517	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		196.00000	209	17.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		226.00000	214	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		2,842.00000	2,906	23.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		85.00000	79	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		4,701.00000	4,771	25.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		31.00000	30	26.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		6,646.00000	6,722	26.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		18.00000	16	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		8,633.00000	8,709	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,309.00000	2,230	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		75.00000	72	17.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,469.00000	1,408	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		235.00000	250	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		883.00000	842	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		649.00000	684	18.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		211.00000	199	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,977.00000	3,042	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		77.00000	72	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		4,843.00000	4,914	25.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		30.00000	29	27.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		6,796.00000	6,871	27.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		16.00000	15	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		8,782.00000	8,857	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		211.00000	199	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,977.00000	3,042	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		29.00000	29	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		6,845.00000	6,921	27.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		16.00000	15	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		8,832.00000	8,907	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		193.00000	182	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		3,158.00000	3,224	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		68.00000	64	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		5,034.00000	5,106	25.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		14.00000	14	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		8,980.00000	9,056	29.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.20	Call			3,035.00000	2,958	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put			51.00000	50	20.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call			2,070.00000	1,999	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put			85.00000	92	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call			28.00000	28	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put			7,044.00000	7,120	27.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call			14.00000	13	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			9,030.00000	9,105	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			2,938.00000	2,861	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			54.00000	53	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			1,984.00000	1,914	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			99.00000	106	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			28.00000	27	27.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			7,144.00000	7,220	27.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			13.00000	12	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			9,129.00000	9,205	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			2,986.00000	2,910	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			52.00000	52	20.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			2,026.00000	1,957	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			92.00000	99	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			1,263.00000	1,209	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			328.00000	351	17.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			28.00000	28	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			7,094.00000	7,170	27.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			14.00000	13	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			9,079.00000	9,155	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			70.00000	66	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			4,986.00000	5,058	25.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			29.00000	28	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			6,945.00000	7,021	27.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			15.00000	14	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			8,931.00000	9,006	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			216.00000	204	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			2,931.00000	2,996	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			80.00000	74	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			4,796.00000	4,866	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			17.00000	16	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			8,732.00000	8,808	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			3,765.00000	3,689	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			31.00000	31	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			2,792.00000	2,715	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			58.00000	57	19.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			1,858.00000	1,790	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			124.00000	132	17.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			33.00000	32	26.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.45	Put			6,299.00000	6,375	26.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			21.00000	20	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			8,287.00000	8,362	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			33.00000	33	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			6,249.00000	6,325	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			22.00000	21	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			8,238.00000	8,313	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			3,619.00000	3,542	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			34.00000	34	23.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			2,647.00000	2,569	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			62.00000	61	19.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			32.00000	31	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			6,448.00000	6,524	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			20.00000	18	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			8,435.00000	8,511	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			237.00000	224	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			2,752.00000	2,816	23.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			90.00000	84	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			4,606.00000	4,676	25.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			31.00000	31	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			6,547.00000	6,623	26.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			19.00000	17	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			8,534.00000	8,610	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			221.00000	209	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			2,887.00000	2,951	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			82.00000	77	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			4,748.00000	4,819	25.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			30.00000	30	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			6,696.00000	6,772	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			17.00000	16	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			8,683.00000	8,758	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			28.00000	27	27.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			7,194.00000	7,269	27.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			13.00000	12	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			9,179.00000	9,254	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			29.00000	29	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			6,895.00000	6,971	27.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			15.00000	14	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			8,881.00000	8,956	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			3,961.00000	3,885	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put			27.00000	27	24.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			34.00000	34	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,100.00000	6,176	25.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			24.00000	22	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,090.00000	8,164	29.15	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.35	Call			34.00000	33	25.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			6,199.00000	6,275	25.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			23.00000	21	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			8,188.00000	8,263	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,912.00000	3,836	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			28.00000	28	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			34.00000	34	25.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,150.00000	6,226	25.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			23.00000	22	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			8,139.00000	8,214	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			4,059.00000	3,983	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			24.00000	25	24.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			307.00000	291	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,272.00000	2,333	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			36.00000	35	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			6,002.00000	6,077	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			25.00000	24	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			7,990.00000	8,066	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			4,155.00000	4,081	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			21.00000	23	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			38.00000	36	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			5,904.00000	5,978	25.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			25.00000	25	29.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			7,891.00000	7,967	29.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			4,107.00000	4,032	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			23.00000	25	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			313.00000	299	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,229.00000	2,291	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			128.00000	121	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,044.00000	4,113	25.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			25.00000	24	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			7,941.00000	8,016	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			4,204.00000	4,129	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			19.00000	21	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			40.00000	37	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			5,855.00000	5,930	25.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			25.00000	25	28.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			7,841.00000	7,917	28.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			4,447.00000	4,372	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put			13.00000	14	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call			47.00000	44	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put			5,612.00000	5,686	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call			26.00000	26	28.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			7,592.00000	7,668	28.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			4,496.00000	4,421	24.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	8.70	Put		12.00000	13	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call		374.00000	356	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put		1,890.00000	1,948	21.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call		151.00000	143	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put		3,667.00000	3,735	24.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call		48.00000	45	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put		5,564.00000	5,637	25.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call		26.00000	26	28.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put		7,542.00000	7,618	28.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call		4,398.00000	4,323	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put		14.00000	15	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call		358.00000	341	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put		1,974.00000	2,033	22.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call		145.00000	137	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put		3,761.00000	3,829	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call		45.00000	42	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put		5,661.00000	5,735	25.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call		26.00000	25	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put		7,642.00000	7,717	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call		4,791.00000	4,715	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put		7.00000	8	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call		27.00000	27	27.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put		7,243.00000	7,319	27.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call		4,840.00000	4,765	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put		6.00000	7	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call		4,545.00000	4,470	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put		11.00000	12	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call		383.00000	365	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put		1,849.00000	1,907	21.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call		26.00000	26	28.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put		7,492.00000	7,568	28.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call		4,349.00000	4,274	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put		15.00000	17	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call		350.00000	333	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put		2,016.00000	2,075	22.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call		142.00000	134	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put		3,808.00000	3,876	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call		44.00000	41	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put		5,709.00000	5,783	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Call		26.00000	25	28.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put		7,691.00000	7,767	28.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Call		4,939.00000	4,864	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Put		5.00000	6	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Call		5,138.00000	5,062	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Put		3.00000	4	24.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	8.20	Call		4,989.00000	4,913	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Put		5.00000	5	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Call		4,011.00000	3,934	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Put		26.00000	26	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Call		4,643.00000	4,568	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Put		9.00000	10	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Call		401.00000	382	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Put		1,767.00000	1,824	21.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Call		27.00000	26	28.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Put		7,393.00000	7,468	28.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Call		4,301.00000	4,226	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Put		16.00000	18	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Call		342.00000	326	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Put		2,058.00000	2,118	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Call		42.00000	40	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Put		5,758.00000	5,832	25.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Call		26.00000	25	28.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Put		7,741.00000	7,817	28.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Call		33.00000	32	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Put		6,348.00000	6,424	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Call		21.00000	19	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Put		8,337.00000	8,412	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.20	Call		0.00000	34	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.20	Put		0.00000	6,126	25.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.20	Call		0.00000	23	29.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.20	Put		0.00000	8,115	29.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.38910	11.44570		18.15	22,960,425.60	2,016	34,924.00
€ / R On 14/12/2009 Currency Future	11.45	Call		269.00000	244	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		273.00000	305	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		197.00000	178	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		401.00000	439	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		168.00000	152	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		472.00000	513	19.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call		4,496.00000	4,439	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	0	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		230.00000	209	18.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		335.00000	370	18.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		213.00000	193	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		367.00000	404	19.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		83.00000	75	21.88	0.00	0	12,389.00
€ / R On 14/12/2009 Currency Future	12.20	Put		838.00000	886	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		4.00000	4	31.92	0.00	0	12,389.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,159.00000	3,215	31.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		353.00000	318	18.32	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	11.30	Put			207.00000	229	18.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call			449.00000	409	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put			153.00000	170	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call			483.00000	442	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put			138.00000	153	18.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call			519.00000	476	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put			123.00000	137	18.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call			594.00000	549	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put			99.00000	110	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call			556.00000	512	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put			110.00000	123	18.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call			415.00000	377	18.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put			170.00000	188	18.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call			323.00000	290	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put			228.00000	251	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call			383.00000	347	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put			188.00000	208	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call			296.00000	264	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put			250.00000	275	18.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call			53.00000	49	23.27	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put			1,108.00000	1,159	23.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call			249.00000	226	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put			303.00000	337	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call			182.00000	165	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put			436.00000	475	19.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call			155.00000	140	20.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put			510.00000	551	20.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call			133.00000	120	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put			587.00000	631	20.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call			144.00000	130	20.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put			548.00000	591	20.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call			114.00000	103	20.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put			668.00000	713	20.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call			105.00000	95	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put			709.00000	756	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call			97.00000	88	21.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put			752.00000	799	21.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call			123.00000	111	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put			627.00000	672	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call			90.00000	81	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put			794.00000	842	21.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call			77.00000	70	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put			882.00000	931	22.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call			50.00000	45	23.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,154.00000	1,206	23.51	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	12.45	Call		57.00000	52	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		1,062.00000	1,113	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		62.00000	56	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		1,016.00000	1,067	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		43.00000	39	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		1,247.00000	1,300	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		40.00000	37	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,295.00000	1,348	24.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		38.00000	34	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,342.00000	1,395	24.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call		35.00000	32	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,389.00000	1,443	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		27.00000	25	25.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,581.00000	1,636	25.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		21.00000	19	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,775.00000	1,830	26.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		17.00000	15	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,971.00000	2,026	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		19.00000	17	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,873.00000	1,928	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		18.00000	16	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,922.00000	1,977	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		18.00000	16	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,922.00000	1,977	27.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		12.00000	11	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,216.00000	2,272	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		11.00000	11	28.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		2,266.00000	2,321	28.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		13.00000	12	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		2,167.00000	2,223	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		14.00000	13	28.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,118.00000	2,174	28.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		15.00000	14	27.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		2,069.00000	2,124	27.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		14.00000	13	28.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		2,118.00000	2,174	28.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		16.00000	14	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		2,020.00000	2,075	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		10.00000	9	29.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,414.00000	2,470	29.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		20.00000	18	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,824.00000	1,879	26.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		3.00000	3	32.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,408.00000	3,464	32.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		11.00000	10	28.77	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	13.75	Put		2,315.00000	2,371	28.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		8.00000	8	29.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,513.00000	2,569	29.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		8.00000	7	29.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,612.00000	2,668	29.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		7.00000	6	30.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,711.00000	2,767	30.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		6.00000	6	30.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,810.00000	2,866	30.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		19.00000	17	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,873.00000	1,928	27.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		17.00000	15	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,971.00000	2,026	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		10.00000	9	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,364.00000	2,420	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		9.00000	8	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,463.00000	2,519	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		8.00000	7	29.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,562.00000	2,618	29.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		25.00000	23	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,630.00000	1,684	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		22.00000	21	26.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,727.00000	1,781	26.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		12.00000	11	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		2,216.00000	2,272	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		22.00000	21	26.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,727.00000	1,781	26.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		10.00000	9	29.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,414.00000	2,470	29.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		24.00000	22	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,678.00000	1,733	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		10.00000	9	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,364.00000	2,420	28.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		9.00000	8	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,463.00000	2,519	29.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		7.00000	7	30.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,661.00000	2,717	30.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		8.00000	7	29.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,612.00000	2,668	29.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		29.00000	26	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,533.00000	1,587	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		31.00000	28	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,485.00000	1,539	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		24.00000	22	26.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,678.00000	1,733	26.07	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	13.60	Call			13.00000	12	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,167.00000	2,223	28.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			31.00000	28	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,485.00000	1,539	25.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			33.00000	30	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,437.00000	1,491	24.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			25.00000	23	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			1,630.00000	1,684	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			46.00000	42	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,201.00000	1,253	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			67.00000	60	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			971.00000	1,021	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			43.00000	39	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,247.00000	1,300	23.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			72.00000	65	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			926.00000	976	22.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			62.00000	56	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,016.00000	1,067	22.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			46.00000	42	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,201.00000	1,253	23.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			843.00000	791	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			47.00000	52	19.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			4.00000	4	32.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,208.00000	3,265	32.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,023.00000	969	19.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			27.00000	30	19.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			4.00000	3	32.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,308.00000	3,364	32.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,902.00000	1,845	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			6.00000	6	25.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			2.00000	2	35.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,106.00000	4,163	35.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			1.00000	1	41.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,605.00000	5,662	41.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			0.00000	0	47.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,104.00000	7,161	47.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,199.00000	2,142	27.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			3.00000	3	27.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			756.00000	707	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			61.00000	68	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			2.00000	2	34.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,807.00000	3,863	34.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			1.00000	1	40.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			5,305.00000	5,362	40.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			0.00000	0	45.87	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	18.25	Put		6,804.00000	6,861	45.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		83.00000	75	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		838.00000	886	21.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		2,348.00000	2,291	28.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		2.00000	2	28.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		887.00000	835	19.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		41.00000	46	19.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		3.00000	2	33.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		3,657.00000	3,713	33.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		1.00000	1	39.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,155.00000	5,212	39.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		0.00000	1	45.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,654.00000	6,711	45.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,646.00000	3,589	31.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	31.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,647.00000	2,590	29.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		1.00000	1	29.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,655.00000	1,598	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		9.00000	9	24.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		714.00000	666	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		69.00000	77	19.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		3.00000	3	32.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,358.00000	3,414	32.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		2.00000	1	36.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,356.00000	4,412	36.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,746.00000	3,689	31.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		0.00000	0	31.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,747.00000	2,690	29.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		1.00000	1	29.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,753.00000	1,697	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		8.00000	8	24.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		799.00000	748	19.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		53.00000	59	19.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		4.00000	4	32.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,258.00000	3,314	32.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		2.00000	2	36.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,256.00000	4,312	36.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,796.00000	3,739	31.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	31.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,796.00000	2,740	30.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		1.00000	1	30.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,803.00000	1,746	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		7.00000	7	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		2.00000	2	35.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		4,206.00000	4,262	35.86	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.90	Call			3,546.00000	3,489	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			0.00000	0	31.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,547.00000	2,490	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			1.00000	1	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,556.00000	1,500	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			10.00000	11	23.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			633.00000	587	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			88.00000	98	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			3.00000	3	33.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,457.00000	3,514	33.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			1.00000	1	36.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,456.00000	4,512	36.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,446.00000	3,389	31.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	31.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,447.00000	2,391	28.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			2.00000	2	28.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,458.00000	1,402	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			12.00000	13	22.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			3.00000	3	33.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,557.00000	3,614	33.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			1.00000	1	37.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,556.00000	4,612	37.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,346.00000	3,289	31.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			0.00000	0	31.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,360.00000	1,304	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			15.00000	15	21.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			1.00000	1	37.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,656.00000	4,712	37.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,396.00000	3,339	31.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			0.00000	0	31.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,398.00000	2,341	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			2.00000	2	28.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,409.00000	1,353	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			13.00000	14	22.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			3.00000	3	33.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,607.00000	3,663	33.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			1.00000	1	37.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,606.00000	4,662	37.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,596.00000	3,539	31.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	31.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,597.00000	2,540	29.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			1.00000	1	29.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,605.00000	1,549	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			10.00000	10	23.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			673.00000	626	19.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	10.85	Put			78.00000	87	19.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			1.00000	1	36.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,406.00000	4,462	36.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			3,696.00000	3,639	31.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			0.00000	0	31.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			2,697.00000	2,640	29.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			1.00000	1	29.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			1,704.00000	1,647	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			8.00000	8	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			2.00000	1	36.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put			4,306.00000	4,362	36.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,846.00000	3,789	31.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	31.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call			2,846.00000	2,790	30.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put			1.00000	1	30.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call			1,852.00000	1,796	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put			6.00000	7	25.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call			2.00000	2	35.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put			4,156.00000	4,213	35.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call			3,846.00000	3,789	31.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put			0.00000	0	31.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call			3,946.00000	3,889	31.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put			0.00000	0	31.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call			2,946.00000	2,890	30.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put			1.00000	0	30.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call			1,951.00000	1,895	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put			5.00000	6	26.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call			977.00000	924	19.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put			31.00000	34	19.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call			5.00000	4	31.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put			3,059.00000	3,115	31.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call			2.00000	2	35.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put			4,056.00000	4,113	35.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call			4,146.00000	4,089	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put			0.00000	0	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call			3,146.00000	3,089	31.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	31.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call			2,149.00000	2,093	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put			4.00000	4	27.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call			1,166.00000	1,111	20.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put			21.00000	21	20.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call			6.00000	5	30.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put			2,860.00000	2,916	30.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call			2.00000	2	34.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			3,857.00000	3,913	34.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	7.20	Call			4,246.00000	4,189	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			0.00000	0	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			3,246.00000	3,189	31.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			0.00000	0	31.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			2,249.00000	2,192	27.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			3.00000	3	27.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			1,263.00000	1,207	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			17.00000	18	21.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			6.00000	6	30.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			2,761.00000	2,817	30.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			2.00000	2	34.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,757.00000	3,813	34.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			1.00000	1	41.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,755.00000	5,812	41.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			0.00000	0	49.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,754.00000	7,811	49.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			1.00000	1	42.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			5,855.00000	5,912	42.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			0.00000	0	49.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			7,854.00000	7,911	49.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			4,046.00000	3,989	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			0.00000	0	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			3,046.00000	2,989	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			0.00000	0	31.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			2,050.00000	1,994	26.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			5.00000	5	26.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			1,070.00000	1,015	19.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			25.00000	26	19.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			2.00000	2	34.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			3,956.00000	4,013	34.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			1.00000	1	42.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			5,955.00000	6,012	42.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			0.00000	0	50.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			7,954.00000	8,011	50.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			1.00000	1	42.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,055.00000	6,112	42.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			0.00000	0	50.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,054.00000	8,111	50.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			0.00000	1	43.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,205.00000	6,261	43.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			0.00000	0	50.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,204.00000	8,261	50.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			0.00000	1	43.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			6,305.00000	6,361	43.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			0.00000	0	50.27	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	19.75	Put		8,304.00000	8,361	50.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		0.00000	1	44.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,455.00000	6,511	44.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		0.00000	0	50.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,454.00000	8,511	50.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		0.00000	1	44.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,405.00000	6,461	44.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		0.00000	0	50.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,404.00000	8,461	50.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		0.00000	1	43.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,155.00000	6,211	43.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		0.00000	0	50.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,154.00000	8,211	50.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		4,196.00000	4,139	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		0.00000	0	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,196.00000	3,139	31.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		0.00000	0	31.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		1,215.00000	1,159	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		19.00000	20	20.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		1.00000	1	42.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,805.00000	5,862	42.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		0.00000	0	49.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,804.00000	7,861	49.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,096.00000	4,039	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		0.00000	0	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,096.00000	3,039	31.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		0.00000	0	31.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,100.00000	2,043	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		4.00000	4	27.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,118.00000	1,063	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		23.00000	23	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		2.00000	2	34.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		3,906.00000	3,963	34.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		1.00000	1	42.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		5,905.00000	5,962	42.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		0.00000	0	50.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,904.00000	7,961	50.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		3,996.00000	3,939	31.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		0.00000	0	31.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		2,996.00000	2,940	30.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		0.00000	0	30.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		2,001.00000	1,944	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		5.00000	5	26.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		2.00000	2	35.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		4,006.00000	4,063	35.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.45	Call			1.00000	1	42.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,005.00000	6,062	42.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			0.00000	0	50.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,004.00000	8,061	50.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			0.00000	1	44.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,355.00000	6,411	44.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	50.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,354.00000	8,411	50.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			0.00000	1	43.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,255.00000	6,311	43.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	50.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,254.00000	8,311	50.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			4,346.00000	4,289	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	0	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			1.00000	1	41.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			5,655.00000	5,712	41.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			0.00000	0	49.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			7,654.00000	7,711	49.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			4,296.00000	4,239	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			0.00000	0	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			3,296.00000	3,239	31.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			0.00000	0	31.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			2,298.00000	2,242	27.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			3.00000	3	27.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			1,312.00000	1,256	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			16.00000	16	21.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			3.00000	2	33.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			3,707.00000	3,763	33.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			1.00000	1	41.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put			5,705.00000	5,762	41.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call			0.00000	0	49.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put			7,704.00000	7,761	49.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call			4,396.00000	4,339	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put			0.00000	0	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call			0.00000	0	48.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put			7,604.00000	7,661	48.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call			4,446.00000	4,389	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put			0.00000	0	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call			1.00000	1	41.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put			5,555.00000	5,612	41.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call			0.00000	0	48.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put			7,554.00000	7,611	48.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call			3,496.00000	3,439	31.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put			0.00000	0	31.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call			2,497.00000	2,441	28.80	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	8.95	Put			2.00000	2	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call			1,507.00000	1,451	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put			11.00000	12	23.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call			3.00000	3	33.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put			3,507.00000	3,564	33.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call			1.00000	1	40.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put			5,505.00000	5,562	40.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call			0.00000	0	48.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put			7,504.00000	7,561	48.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.55	Call			3,896.00000	3,839	31.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.55	Put			0.00000	0	31.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Call			2,896.00000	2,840	30.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Put			1.00000	1	30.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Call			931.00000	879	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Put			36.00000	40	19.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Call			1.00000	1	43.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Put			6,105.00000	6,162	43.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Call			0.00000	0	50.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Put			8,104.00000	8,161	50.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.57760		11.63530		17.88	370,483.20	32	3,907.00
€ / R On 15/03/2010 Currency Future	11.65	Call			492.00000	466	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			507.00000	539	18.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call			418.00000	396	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put			633.00000	669	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call			386.00000	365	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put			701.00000	738	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call			454.00000	430	18.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put			568.00000	602	18.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call			436.00000	413	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put			600.00000	635	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call			560.00000	528	17.80	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put			424.00000	451	17.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call			635.00000	601	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put			350.00000	374	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call			662.00000	627	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put			327.00000	350	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call			690.00000	654	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put			305.00000	327	17.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call			748.00000	711	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put			263.00000	283	17.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call			719.00000	682	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put			283.00000	304	17.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call			779.00000	740	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put			243.00000	263	17.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call			609.00000	576	17.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.40	Put			374.00000	399	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call			584.00000	552	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put			399.00000	424	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call			536.00000	506	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put			451.00000	478	17.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call			514.00000	486	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put			478.00000	508	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			472.00000	448	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			537.00000	570	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call			402.00000	380	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put			667.00000	703	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call			371.00000	351	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put			736.00000	773	19.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call			342.00000	324	19.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put			807.00000	846	19.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call			232.00000	219	20.74	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put			1,197.00000	1,242	20.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call			842.00000	802	17.00	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put			207.00000	225	17.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call			356.00000	337	19.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put			771.00000	809	19.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call			472.00000	448	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put			537.00000	570	18.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call			329.00000	311	19.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put			844.00000	884	19.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call			316.00000	299	19.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put			881.00000	921	19.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call			304.00000	287	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put			919.00000	960	19.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call			3,393.00000	3,336	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put			8.00000	8	26.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call			2,408.00000	2,350	21.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put			22.00000	23	21.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call			1,452.00000	1,396	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put			67.00000	68	17.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call			145.00000	137	22.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put			1,760.00000	1,810	22.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call			68.00000	63	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put			2,683.00000	2,735	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call			31.00000	29	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put			3,645.00000	3,701	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call			17.00000	16	27.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put			4,631.00000	4,688	27.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call			3,443.00000	3,385	26.35	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put			8.00000	8	26.35	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	9.20	Call			2,457.00000	2,399	21.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put			21.00000	21	21.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call			1,499.00000	1,442	17.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put			63.00000	64	17.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call			150.00000	142	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put			1,715.00000	1,764	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call			71.00000	66	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put			2,635.00000	2,688	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call			32.00000	30	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put			3,596.00000	3,652	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Call			17.00000	16	27.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,582.00000	4,639	27.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,542.00000	3,484	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			7.00000	7	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,555.00000	2,497	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			19.00000	19	22.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,591.00000	1,535	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			56.00000	57	18.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			161.00000	152	22.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,626.00000	1,675	22.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			77.00000	71	24.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,541.00000	2,594	24.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			34.00000	32	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,499.00000	3,555	25.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			18.00000	17	27.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,483.00000	4,540	27.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,592.00000	3,534	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			6.00000	6	26.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,604.00000	2,546	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			18.00000	18	22.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,638.00000	1,582	18.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			53.00000	54	18.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			810.00000	771	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			225.00000	243	17.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			167.00000	158	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,581.00000	1,630	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			80.00000	74	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,495.00000	2,547	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			36.00000	33	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,450.00000	3,506	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			18.00000	18	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,433.00000	4,490	27.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,492.00000	3,435	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			7.00000	7	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,506.00000	2,448	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	9.15	Put		20.00000	20	22.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,545.00000	1,488	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		60.00000	61	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		155.00000	147	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		1,670.00000	1,719	22.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		74.00000	68	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		2,588.00000	2,641	24.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		33.00000	31	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put		3,548.00000	3,603	25.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		17.00000	17	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,532.00000	4,589	27.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,741.00000	3,683	27.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		5.00000	5	27.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,751.00000	2,693	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		16.00000	16	23.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,780.00000	1,723	18.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		44.00000	46	18.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		910.00000	868	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		174.00000	190	16.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		186.00000	176	21.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,450.00000	1,498	21.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		91.00000	84	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,355.00000	2,406	23.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		40.00000	38	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,305.00000	3,360	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		20.00000	19	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,284.00000	4,341	26.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,840.00000	3,782	28.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		5.00000	5	28.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,850.00000	2,792	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		14.00000	14	23.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,875.00000	1,818	19.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		39.00000	41	19.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		981.00000	937	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		145.00000	159	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		200.00000	189	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,364.00000	1,411	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		98.00000	91	23.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,263.00000	2,314	23.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		44.00000	41	25.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,208.00000	3,263	25.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		21.00000	20	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,186.00000	4,242	26.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,790.00000	3,733	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		5.00000	5	27.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	8.85	Call			2,800.00000	2,743	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put			15.00000	15	23.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call			1,827.00000	1,771	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put			42.00000	43	19.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call			945.00000	902	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put			159.00000	174	16.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call			192.00000	182	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put			1,407.00000	1,454	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call			94.00000	88	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,309.00000	2,360	23.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			42.00000	39	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,257.00000	3,311	25.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			20.00000	20	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,235.00000	4,292	26.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,641.00000	3,584	27.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			6.00000	6	27.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,653.00000	2,595	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			17.00000	18	22.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,685.00000	1,629	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			50.00000	51	18.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			173.00000	163	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,537.00000	1,586	21.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			83.00000	77	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,448.00000	2,500	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			37.00000	35	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,402.00000	3,457	25.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			19.00000	18	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,384.00000	4,440	26.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,691.00000	3,633	27.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			6.00000	6	27.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,702.00000	2,644	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			17.00000	17	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,732.00000	1,676	18.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			47.00000	48	18.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			876.00000	835	16.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			190.00000	207	16.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			179.00000	169	21.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,494.00000	1,542	21.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			87.00000	81	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,402.00000	2,453	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			39.00000	36	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,353.00000	3,409	25.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			19.00000	19	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,334.00000	4,391	26.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,890.00000	3,832	28.23	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	7.75	Put		4.00000	5	28.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call		2,899.00000	2,841	23.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put		14.00000	14	23.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call		1,922.00000	1,866	19.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put		37.00000	38	19.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call		1,017.00000	973	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put		132.00000	145	16.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call		207.00000	196	21.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put		1,322.00000	1,368	21.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		103.00000	95	23.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,217.00000	2,268	23.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		45.00000	42	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,160.00000	3,215	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		21.00000	21	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,136.00000	4,193	26.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,940.00000	3,882	28.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		4.00000	4	28.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,948.00000	2,891	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		13.00000	13	24.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,970.00000	1,914	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		35.00000	36	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,055.00000	1,009	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		119.00000	132	16.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		215.00000	203	21.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,280.00000	1,326	21.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		107.00000	99	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,172.00000	2,222	23.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		47.00000	44	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,112.00000	3,166	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		22.00000	21	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,087.00000	4,144	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,138.00000	4,081	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		3.00000	3	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,146.00000	3,088	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		11.00000	11	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,164.00000	2,107	20.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		28.00000	29	20.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,226.00000	1,169	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		90.00000	91	16.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		250.00000	237	20.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,115.00000	1,159	20.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		123.00000	116	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		1,987.00000	2,039	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		55.00000	52	24.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		2,920.00000	2,974	24.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.50	Call			25.00000	24	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put			3,890.00000	3,946	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call			4,287.00000	4,230	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put			2.00000	2	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call			3,294.00000	3,237	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put			9.00000	9	25.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call			2,310.00000	2,253	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put			25.00000	25	21.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call			1,361.00000	1,304	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			76.00000	77	17.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			281.00000	266	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			996.00000	1,038	20.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			136.00000	128	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			1,850.00000	1,901	22.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			63.00000	58	24.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			2,777.00000	2,831	24.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			28.00000	27	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,743.00000	3,799	25.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			11.00000	10	29.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			5,725.00000	5,783	29.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			5.00000	4	33.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			7,719.00000	7,777	33.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			10.00000	10	30.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			5,875.00000	5,932	30.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			4.00000	4	33.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			7,869.00000	7,926	33.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			4,039.00000	3,981	28.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			4.00000	4	28.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			3,047.00000	2,989	24.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			12.00000	12	24.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			2,067.00000	2,010	20.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			31.00000	32	20.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			1,137.00000	1,085	16.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			102.00000	108	16.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			115.00000	108	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,080.00000	2,130	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			23.00000	22	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			3,988.00000	4,045	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			10.00000	9	30.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			5,974.00000	6,032	30.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			4.00000	4	33.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			7,969.00000	8,026	33.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			9.00000	9	30.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,074.00000	6,131	30.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			4.00000	4	33.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.70	Put		8,069.00000	8,126	33.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,790.00000	3,733	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		5.00000	5	27.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call		9.00000	8	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put		6,223.00000	6,281	30.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call		3.00000	3	33.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put		8,218.00000	8,276	33.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call		8.00000	8	30.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put		6,323.00000	6,380	30.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		3.00000	3	33.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,318.00000	8,375	33.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		8.00000	7	31.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,472.00000	6,530	31.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		3.00000	3	33.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,468.00000	8,525	33.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		8.00000	7	31.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,423.00000	6,480	31.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		3.00000	3	33.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,418.00000	8,475	33.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		9.00000	8	30.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,174.00000	6,231	30.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		4.00000	3	33.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,168.00000	8,226	33.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,188.00000	4,130	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		2.00000	3	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,195.00000	3,138	25.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		10.00000	10	25.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,212.00000	2,155	20.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		27.00000	28	20.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,270.00000	1,214	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		85.00000	86	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		127.00000	120	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		1,942.00000	1,992	23.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		26.00000	25	25.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		3,841.00000	3,897	25.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		10.00000	10	30.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,825.00000	5,882	30.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		4.00000	4	33.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,819.00000	7,877	33.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,237.00000	4,180	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		2.00000	2	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,245.00000	3,187	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		9.00000	9	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,261.00000	2,204	21.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		26.00000	26	21.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.40	Call			1,315.00000	1,259	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put			80.00000	81	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call			131.00000	124	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put			1,896.00000	1,946	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call			27.00000	26	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put			3,792.00000	3,848	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call			10.00000	10	30.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put			5,775.00000	5,832	30.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call			4.00000	4	33.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			7,769.00000	7,827	33.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			4,088.00000	4,031	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			3.00000	4	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			3,096.00000	3,039	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			11.00000	11	24.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			2,115.00000	2,058	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			30.00000	31	20.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			1,181.00000	1,125	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			96.00000	97	16.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			119.00000	112	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,034.00000	2,085	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			24.00000	23	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			3,939.00000	3,995	26.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			10.00000	9	30.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			5,925.00000	5,982	30.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			4.00000	4	33.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			7,919.00000	7,976	33.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			9.00000	9	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,124.00000	6,181	30.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			4.00000	3	33.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,118.00000	8,176	33.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			8.00000	8	31.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,373.00000	6,430	31.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			3.00000	3	33.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,368.00000	8,425	33.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			8.00000	8	30.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,273.00000	6,330	30.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			3.00000	3	33.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,268.00000	8,325	33.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,989.00000	3,932	28.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			4.00000	4	28.65	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,998.00000	2,940	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			12.00000	12	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			2,018.00000	1,962	19.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			33.00000	34	19.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			1,093.00000	1,047	16.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	10.65	Put		108.00000	119	16.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call		111.00000	103	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put		2,126.00000	2,176	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call		23.00000	22	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put		4,037.00000	4,094	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call		10.00000	9	30.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put		6,024.00000	6,081	30.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call		4.00000	4	33.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,019.00000	8,076	33.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		4,387.00000	4,329	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		1.00000	2	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		11.00000	11	29.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		5,626.00000	5,683	29.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		5.00000	4	32.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		7,619.00000	7,677	32.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		4,337.00000	4,280	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		2.00000	2	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		3,344.00000	3,286	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		8.00000	8	25.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		2,359.00000	2,301	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		23.00000	24	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		1,406.00000	1,350	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		71.00000	72	17.29	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		140.00000	133	22.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		1,805.00000	1,855	22.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		29.00000	28	25.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		3,694.00000	3,750	25.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		11.00000	10	29.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		5,675.00000	5,733	29.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		5.00000	4	33.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		7,669.00000	7,727	33.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,486.00000	4,429	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		1.00000	1	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		11.00000	11	29.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,526.00000	5,583	29.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		5.00000	5	32.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,520.00000	7,577	32.78	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Call		4,437.00000	4,379	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Put		1.00000	1	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Call		11.00000	11	29.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Put		5,576.00000	5,633	29.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Call		5.00000	5	32.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Put		7,569.00000	7,627	32.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Call		4,536.00000	4,479	29.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Put		1.00000	1	29.07	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 15/03/2010 Currency Future	17.10	Call			12.00000	11	29.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Put			5,476.00000	5,534	29.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Call			5.00000	5	32.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Put			7,470.00000	7,527	32.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.76520		11.82360		17.95	705,912.00	60	876.00
€ / R On 14/06/2010 Currency Future	11.80	Call			669.00000	643	18.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Put			645.00000	678	18.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call			595.00000	572	18.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put			771.00000	807	18.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.15	Call			545.00000	524	18.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.15	Put			872.00000	909	18.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Call			4,528.00000	4,470	25.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Put			4.00000	4	25.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.95	Call			612.00000	589	18.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.95	Put			739.00000	773	18.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Call			649.00000	624	18.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Put			676.00000	709	18.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call			712.00000	683	17.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put			588.00000	618	17.86	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call			781.00000	750	17.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put			508.00000	535	17.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call			831.00000	798	17.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put			457.00000	483	17.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call			857.00000	823	17.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put			433.00000	458	17.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call			883.00000	849	17.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put			410.00000	434	17.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Call			911.00000	875	17.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Put			387.00000	410	17.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call			757.00000	727	17.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put			534.00000	562	17.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call			806.00000	774	17.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put			482.00000	509	17.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call			631.00000	606	18.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			707.00000	741	18.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			561.00000	540	18.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			838.00000	874	18.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call			4,330.00000	4,272	25.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put			6.00000	7	25.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call			3,344.00000	3,286	22.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put			21.00000	21	22.35	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call			2,364.00000	2,306	17.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put			41.00000	40	17.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call			1,460.00000	1,410	16.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put			137.00000	144	16.40	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	13.50	Call			267.00000	257	21.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put			1,943.00000	1,992	21.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call			107.00000	103	25.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put			3,783.00000	3,838	25.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call			36.00000	30	26.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put			5,712.00000	5,765	26.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call			14.00000	13	28.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put			7,690.00000	7,748	28.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call			4,379.00000	4,321	25.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put			6.00000	6	25.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call			3,393.00000	3,335	22.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put			20.00000	20	22.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call			2,413.00000	2,354	18.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put			39.00000	39	18.20	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call			1,502.00000	1,450	16.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put			128.00000	135	16.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call			273.00000	263	21.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put			1,899.00000	1,948	21.87	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call			109.00000	105	25.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put			3,736.00000	3,790	25.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call			37.00000	31	26.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put			5,663.00000	5,716	26.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call			14.00000	13	28.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put			7,641.00000	7,698	28.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call			4,281.00000	4,223	25.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put			7.00000	7	25.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call			3,295.00000	3,237	22.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put			22.00000	22	22.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call			2,315.00000	2,257	17.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put			42.00000	42	17.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call			1,420.00000	1,369	16.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put			146.00000	154	16.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call			260.00000	251	22.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put			1,987.00000	2,036	22.11	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call			105.00000	101	25.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put			3,831.00000	3,886	25.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call			35.00000	29	26.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put			5,761.00000	5,814	26.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call			14.00000	13	28.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put			7,740.00000	7,798	28.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call			4,429.00000	4,371	25.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put			5.00000	5	25.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call			3,443.00000	3,384	22.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put			19.00000	19	22.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call			2,462.00000	2,403	18.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	9.40	Put		38.00000	38	18.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call		1,543.00000	1,492	16.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put		120.00000	126	16.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call		280.00000	269	21.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put		1,856.00000	1,904	21.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call		111.00000	107	25.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put		3,688.00000	3,742	25.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call		38.00000	32	26.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put		5,614.00000	5,667	26.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call		14.00000	14	28.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put		7,591.00000	7,648	28.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call		4,478.00000	4,420	25.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put		5.00000	5	25.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call		3,492.00000	3,434	22.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put		18.00000	18	22.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call		2,511.00000	2,452	18.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put		37.00000	37	18.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call		1,585.00000	1,533	16.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put		112.00000	118	16.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call		287.00000	276	21.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put		1,813.00000	1,861	21.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call		114.00000	109	25.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put		3,640.00000	3,694	25.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call		39.00000	33	26.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put		5,565.00000	5,618	26.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call		15.00000	14	28.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put		7,541.00000	7,599	28.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call		4,133.00000	4,075	25.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put		9.00000	10	25.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call		3,148.00000	3,090	21.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put		24.00000	24	21.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call		2,170.00000	2,111	17.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put		46.00000	46	17.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call		1,300.00000	1,252	16.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put		177.00000	187	16.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call		243.00000	234	22.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put		2,119.00000	2,169	22.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call		99.00000	95	26.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put		3,975.00000	4,030	26.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call		32.00000	26	26.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put		5,908.00000	5,961	26.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call		13.00000	12	28.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put		7,889.00000	7,947	28.75	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call		4,231.00000	4,173	25.17	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put		8.00000	8	25.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	8.60	Call		3,246.00000	3,188	21.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put		22.00000	23	21.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call		2,267.00000	2,208	17.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put		43.00000	43	17.52	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call		1,379.00000	1,330	16.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put		156.00000	165	16.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call		254.00000	245	22.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put		2,031.00000	2,080	22.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call		103.00000	99	25.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put		3,879.00000	3,934	25.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Call		34.00000	28	26.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put		5,810.00000	5,863	26.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call		13.00000	13	28.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put		7,790.00000	7,847	28.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Call		3,541.00000	3,483	23.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Put		18.00000	18	23.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Call		2,559.00000	2,501	18.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Put		36.00000	36	18.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Call		1,628.00000	1,575	16.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Put		104.00000	110	16.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Call		294.00000	283	21.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Put		1,770.00000	1,818	21.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Call		116.00000	112	25.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Put		3,592.00000	3,646	25.32	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Call		40.00000	34	26.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Put		5,516.00000	5,569	26.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Call		15.00000	14	28.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Put		7,491.00000	7,549	28.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Call		4,035.00000	3,977	24.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Put		11.00000	12	24.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Call		3,050.00000	2,991	21.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Put		26.00000	26	21.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Call		2,073.00000	2,017	16.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Put		49.00000	52	16.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Call		1,223.00000	1,179	16.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Put		200.00000	214	16.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Call		232.00000	223	22.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Put		2,208.00000	2,258	22.66	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Call		95.00000	90	26.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Put		4,072.00000	4,125	26.12	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Call		30.00000	25	26.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Put		6,006.00000	6,060	26.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Call		12.00000	12	28.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Put		7,989.00000	8,046	28.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Call		3,986.00000	3,927	24.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	7.85	Put		12.00000	12	24.79	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Call		3,001.00000	2,942	20.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Put		27.00000	27	20.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Call		2,027.00000	1,971	16.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Put		53.00000	56	16.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Call		1,189.00000	1,145	16.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Put		215.00000	230	16.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Call		226.00000	217	22.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Put		2,253.00000	2,302	22.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.85	Call		93.00000	88	26.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.85	Put		4,119.00000	4,172	26.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Call		29.00000	24	26.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Put		6,056.00000	6,109	26.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Call		12.00000	11	28.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Put		8,038.00000	8,096	28.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Call		3,887.00000	3,828	24.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Put		13.00000	13	24.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Call		2,903.00000	2,844	20.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Put		29.00000	29	20.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Call		1,936.00000	1,881	16.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Put		62.00000	66	16.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Call		1,122.00000	1,080	16.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Put		248.00000	265	16.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Call		215.00000	207	22.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Put		2,341.00000	2,392	22.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Call		87.00000	82	26.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Put		4,214.00000	4,267	26.15	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.95	Call		28.00000	23	26.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.95	Put		6,154.00000	6,208	26.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.95	Call		11.00000	11	28.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.95	Put		8,137.00000	8,195	28.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.90	Call		3,936.00000	3,878	24.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.90	Put		13.00000	13	24.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.90	Call		2,952.00000	2,893	20.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.90	Put		28.00000	28	20.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.90	Call		1,981.00000	1,926	16.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.90	Put		58.00000	61	16.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.90	Call		1,155.00000	1,112	16.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.90	Put		231.00000	247	16.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.90	Call		220.00000	212	22.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.90	Put		2,297.00000	2,347	22.83	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.90	Call		90.00000	85	26.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.90	Put		4,166.00000	4,220	26.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.90	Call		29.00000	24	26.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.90	Put		6,105.00000	6,159	26.64	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 14/06/2010 Currency Future	19.90	Call		11.00000	11	28.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.90	Put		8,088.00000	8,146	28.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.15	Call		3,689.00000	3,631	23.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.15	Put		15.00000	16	23.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.15	Call		2,706.00000	2,648	19.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.15	Put		33.00000	33	19.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.15	Call		1,758.00000	1,704	16.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.15	Put		84.00000	89	16.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.15	Call		997.00000	959	16.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.15	Put		323.00000	343	16.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.15	Call		195.00000	187	23.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.15	Put		2,521.00000	2,572	23.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.15	Call		78.00000	72	26.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.15	Put		4,404.00000	4,457	26.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.15	Call		25.00000	22	26.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.15	Put		6,352.00000	6,406	26.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.15	Call		10.00000	9	28.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.15	Put		8,336.00000	8,394	28.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.00	Call		3,837.00000	3,779	24.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.00	Put		14.00000	14	24.23	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.00	Call		2,853.00000	2,795	20.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.00	Put		30.00000	30	20.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.00	Call		1,891.00000	1,836	16.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.00	Put		67.00000	71	16.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.00	Call		1,089.00000	1,049	16.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.00	Put		266.00000	284	16.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.00	Call		210.00000	202	23.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.00	Put		2,386.00000	2,436	23.01	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.00	Call		85.00000	80	26.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.00	Put		4,261.00000	4,314	26.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.00	Call		27.00000	23	26.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.00	Put		6,204.00000	6,258	26.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.00	Call		11.00000	10	28.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.00	Put		8,187.00000	8,245	28.81	0.00	0	0.00
€ / R On 13/12/2010 Currency Future			12.12790	12.18990		18.21	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Call		927.00000	901	18.40	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Put		937.00000	973	18.40	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.40	Call		857.00000	833	18.77	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.40	Put		1,067.00000	1,105	18.77	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.55	Call		808.00000	787	19.04	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.55	Put		1,168.00000	1,209	19.04	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.25	Call		908.00000	883	18.49	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.25	Put		969.00000	1,006	18.49	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Call		984.00000	956	18.12	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Put		844.00000	878	18.12	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 13/12/2010 Currency Future	8.20	Call			4,021.00000	3,959	20.69	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Put			31.00000	31	20.69	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Call			3,040.00000	2,981	17.25	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Put			50.00000	53	17.25	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Call			2,131.00000	2,077	16.09	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Put			141.00000	149	16.09	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Call			1,393.00000	1,355	16.55	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Put			403.00000	427	16.55	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Call			459.00000	447	22.06	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Put			2,469.00000	2,520	22.06	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Call			260.00000	255	25.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Put			4,270.00000	4,327	25.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Call			164.00000	160	27.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Put			6,174.00000	6,232	27.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Call			107.00000	103	29.68	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Put			8,117.00000	8,175	29.68	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Call			3,382.00000	3,320	18.30	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Put			43.00000	42	18.30	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Call			2,440.00000	2,382	16.39	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Put			100.00000	104	16.39	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Call			1,631.00000	1,582	16.29	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Put			291.00000	304	16.29	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.85	Call			1,066.00000	1,037	17.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.85	Put			726.00000	759	17.75	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Call			722.00000	703	19.60	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Put			1,382.00000	1,425	19.60	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Call			374.00000	366	23.07	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Put			3,034.00000	3,088	23.07	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Call			220.00000	216	26.00	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Put			4,881.00000	4,938	26.00	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Call			141.00000	138	28.41	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Put			6,801.00000	6,860	28.41	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Call			85.00000	82	29.68	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Put			8,745.00000	8,804	29.68	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.95	Call			3,284.00000	3,222	17.94	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.95	Put			45.00000	44	17.94	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.95	Call			2,351.00000	2,292	16.26	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.95	Put			111.00000	114	16.26	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.95	Call			1,560.00000	1,513	16.32	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.95	Put			320.00000	335	16.32	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.95	Call			1,024.00000	996	17.94	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.95	Put			784.00000	818	17.94	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.95	Call			696.00000	678	19.78	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.95	Put			1,456.00000	1,500	19.78	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.95	Call			363.00000	355	23.23	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 13/12/2010 Currency Future	14.95	Put		3,123.00000	3,177	23.23	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.95	Call		215.00000	211	26.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.95	Put		4,975.00000	5,033	26.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.95	Call		138.00000	135	28.51	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.95	Put		6,898.00000	6,957	28.51	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.95	Call		82.00000	79	29.68	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.95	Put		8,842.00000	8,901	29.68	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.25	Call		3,972.00000	3,909	20.51	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.25	Put		32.00000	32	20.51	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.25	Call		2,993.00000	2,934	17.19	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.25	Put		53.00000	56	17.19	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.25	Call		2,090.00000	2,037	16.11	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.25	Put		150.00000	159	16.11	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.25	Call		1,365.00000	1,327	16.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.25	Put		425.00000	449	16.64	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.25	Call		451.00000	440	22.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.25	Put		2,511.00000	2,562	22.14	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.25	Call		257.00000	251	25.21	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.25	Put		4,317.00000	4,374	25.21	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.25	Call		162.00000	158	27.80	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.25	Put		6,222.00000	6,281	27.80	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.25	Call		105.00000	101	29.68	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.25	Put		8,165.00000	8,224	29.68	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.55	Call		3,677.00000	3,614	19.41	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.55	Put		37.00000	37	19.41	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.55	Call		2,713.00000	2,655	16.79	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.55	Put		74.00000	77	16.79	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.55	Call		1,853.00000	1,801	16.20	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.55	Put		213.00000	223	16.20	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.55	Call		1,206.00000	1,172	17.20	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.55	Put		566.00000	594	17.20	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.55	Call		410.00000	400	22.60	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.55	Put		2,770.00000	2,823	22.60	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.55	Call		238.00000	233	25.61	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.55	Put		4,598.00000	4,655	25.61	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.55	Call		151.00000	148	28.10	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.55	Put		6,511.00000	6,570	28.10	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.55	Call		95.00000	91	29.68	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.55	Put		8,455.00000	8,513	29.68	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.40	Call		3,824.00000	3,762	19.96	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.40	Put		34.00000	34	19.96	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.40	Call		2,852.00000	2,794	16.99	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.40	Put		63.00000	66	16.99	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.40	Call		1,970.00000	1,917	16.15	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.40	Put		180.00000	189	16.15	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 13/12/2010 Currency Future	11.40	Call			1,283.00000	1,247	16.92	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.40	Put			493.00000	519	16.92	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.40	Call			430.00000	420	22.37	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.40	Put			2,640.00000	2,692	22.37	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.40	Call			247.00000	242	25.41	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.40	Put			4,457.00000	4,514	25.41	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.40	Call			156.00000	153	27.95	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.40	Put			6,366.00000	6,425	27.95	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.40	Call			100.00000	96	29.68	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.40	Put			8,310.00000	8,368	29.68	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.90400		249.74700		0.00	24,990,400.00	10	0.00
AL13 On 04/02/2010 Index Future			254.32700		254.25100		0.00	25,432,700.00	10	10.00
AL7T On 04/02/2010 Index Future			325.02700		325.02900		0.00	110,509,180.00	34	58.00
ALBI On 05/11/2009 Index Future			296.88500		296.33500		0.00	439,389,800.00	148	0.00
ALBI On 04/02/2010 Index Future			302.08800		301.58200		0.00	293,025,360.00	97	535.00
ALBI On 06/05/2010 Index Future			307.63800		307.00000		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			312.49300		312.44500		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			128.39000		128.39000		0.00	0.00	0	0.00
CRD1 On 04/02/2010 Index Future			130.73900		130.66300		0.00	0.00	0	2.00
CRD1 On 06/05/2010 Index Future			133.14100		133.06400		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			298.52500		298.00800		7.05	2,062,807,750.00	691	0.00
GOVI On 04/02/2010 jGovi			303.78800		303.28550		5.37	191,386,440.00	63	605.00
GOVI On 06/05/2010 jGovi			309.37000		308.85850		6.80	0.00	0	0.00
GOVI On 05/08/2010 jGovi			315.13800		314.71600		6.57	0.00	0	0.00
ILBI On 05/11/2009 Index Future			360.31600		360.31600		0.00	10,809,480.00	3	0.00
ILBI On 04/02/2010 Index Future			366.82000		366.83100		0.00	14,672,800.00	4	425.00
J153 On 31/08/2010 jSwap			6.96944		6.94080		15.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.65500		8.66300		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.45000		8.46500		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.51100		8.51600		15.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.78000		8.79000		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
J204 On 21/12/2018 jSwap			8.75500		8.76700		15.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.77400		8.79200		15.00	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.19700		7.20500		0.22	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.96400		6.97600		0.26	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.08300		7.09200		0.33	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.32000		7.34700		0.36	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.63300		7.66300		0.38	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.64600		7.66100		2.38	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.85100		7.86500		2.63	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.51100		8.51900		5.19	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.62400		8.63300		5.41	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.72900		8.75600		8.50	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.78900		8.81000		8.73	0.00	0	0.00
JROD On 30/11/2009 jRod			6.75800		6.76800		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			6.91100		6.92800		0.00	0.00	0	0.00
JROD On 29/01/2010 jRod			7.13800		7.14900		0.00	0.00	0	0.00
JROD On 26/02/2010 jRod			7.07700		7.08100		0.00	0.00	0	0.00
JROD On 31/03/2010 jRod			7.29200		7.30200		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			287.82200		287.10800		0.00	0.00	0	0.00
OTH1 On 04/02/2010 Index Future			292.39800		292.19200		0.00	0.00	0	3.00
OTH1 On 06/05/2010 Index Future			297.77000		297.56100		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.44400		7.41100		0.75	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	0	0.77	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			730.00000	757	0.77	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.42000		7.44100		1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			543.00000	580	1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			0.00000	0	1.50	0.00	0	0.00
R155 On 04/02/2010 Bond Future			7.45200		7.47600		0.00	0.00	0	31.00
R155 On 04/02/2010 Bond Future	7.50	Call			1,157.00000	1,170	0.00	0.00	0	0.00
R155 On 04/02/2010 Bond Future	7.50	Put			1,121.00000	1,097	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 05/11/2009 Bond Future			8.33000	8.36100		5.50	692,966.15	5,517	0.00
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		4,597.00000	4,435	5.42	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.44000	8.45100		5.50	0.00	0	6,646.00
R157 On 04/02/2010 Bond Future	7.75	Call		284.00000	288	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put		3,848.00000	3,797	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.50800	8.52000		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call		1,779.00000	1,802	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put		1,874.00000	1,841	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.54700	8.56000		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call		2,764.00000	2,793	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put		1,900.00000	1,870	5.34	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.93500	8.96100		11.25	821,746.34	6,985	0.00
R186 On 05/11/2009 Bond Future	7.50	Call		0.00000	0	11.30	0.00	5,000	0.00
R186 On 05/11/2009 Bond Future	7.75	Call		0.00000	0	11.22	0.00	240	0.00
R186 On 05/11/2009 Bond Future	8.75	Put		2,039.00000	1,790	11.18	429,600.00	240	0.00
R186 On 05/11/2009 Bond Future	9.00	Call		500.00000	619	11.25	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		129.00000	0	11.25	0.00	5,000	0.00
R186 On 05/11/2009 Bond Future	8.75	Call		0.00000	0	11.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Put		15,314.00000	15,065	11.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Put		12,485.00000	12,236	11.22	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.00300	9.01400		11.75	0.00	0	10,112.00
R186 On 04/02/2010 Bond Future	8.25	Call		473.00000	480	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		8,012.00000	7,915	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.04800	9.05900		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call		3,600.00000	3,640	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put		4,149.00000	4,087	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.07800	9.09000		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call		5,514.00000	5,568	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put		4,060.00000	4,005	12.22	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.39000	8.42100		5.25	209.70	2	0.00
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		3,885.00000	3,757	5.16	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.48900	8.50100		5.25	0.00	0	486.00
R201 On 04/02/2010 Bond Future	7.50	Call		78.00000	79	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		4,121.00000	4,075	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.55400	8.56600		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		1,350.00000	1,368	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		1,599.00000	1,572	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.58900	8.60200		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call		2,629.00000	2,655	5.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 05/08/2010 Bond Future	9.00	Put			1,213.00000	1,193	5.26	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.86000		8.89100		8.25	0.00	0	0.00
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			7,957.00000	7,788	7.94	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.97100		8.97200		7.75	0.00	0	1,570.00
R203 On 04/02/2010 Bond Future	8.20	Call			260.00000	256	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			4,454.00000	4,445	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.03600		9.03700		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			2,034.00000	2,030	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,224.00000	2,216	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.08000		9.08100		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			3,134.00000	3,132	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,293.00000	2,286	7.90	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.87000		8.90100		9.00	213,926.85	2,189	0.00
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			8,805.00000	8,621	8.66	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.95900		8.97100		9.00	178,973.68	1,878	3,649.00
R204 On 04/02/2010 Bond Future	8.20	Call			301.00000	306	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			4,911.00000	4,846	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.50	Call			0.00000	669	8.78	133,800.00	200	200.00
R204 On 04/02/2010 Bond Future	8.50	Put			0.00000	3,382	8.78	0.00	0	0.00
R204 On 04/02/2010 Bond Future	9.00	Call			0.00000	1,828	9.00	365,600.00	200	200.00
R204 On 04/02/2010 Bond Future	9.00	Put			0.00000	1,590	9.00	318,000.00	200	200.00
R204 On 06/05/2010 Bond Future			9.01900		9.03000		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			2,247.00000	2,272	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,417.00000	2,380	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.06000		9.07200		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			3,507.00000	3,540	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,527.00000	2,493	9.17	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.44500		8.48100		5.50	111,109.55	1,121	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.41	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,395.00000	3,273	5.41	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.56500		8.57700		5.50	0.00	0	2.00
R206 On 04/02/2010 Bond Future	7.50	Call			117.00000	118	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,649.00000	3,611	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.65100		8.66300		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,584.00000	1,600	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,321.00000	1,301	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.70500		8.71900		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,035.00000	2,055	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,239.00000	1,220	4.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 05/11/2009 Bond Future			9.03000	9.06100		10.00	54,369.70	600	0.00
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		10,123.00000	9,935	9.64	0.00	0	0.00
R207 On 04/02/2010 Bond Future			9.12900	9.12900		10.00	0.00	0	600.00
R207 On 04/02/2010 Bond Future	8.25	Call		238.00000	233	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		5,649.00000	5,645	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.19000	9.19100		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call		2,586.00000	2,582	9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put		2,244.00000	2,235	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.23600	9.23700		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call		3,880.00000	3,878	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put		2,398.00000	2,390	10.20	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.04500	9.07100		10.50	9,818.22	116	0.00
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		8,797.00000	8,634	10.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.13500	9.13600		10.50	0.00	0	5,004.00
R208 On 04/02/2010 Bond Future	8.50	Call		475.00000	470	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		4,495.00000	4,483	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.18900	9.19000		10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call		2,675.00000	2,672	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put		2,315.00000	2,305	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.22900	9.22900		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call		4,069.00000	4,064	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put		2,481.00000	2,475	10.93	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.60000	8.63000		15.00	99,609.61	1,305	0.00
R209 On 05/11/2009 Bond Future	7.00	Call		0.00000	0	15.23	0.00	5,000	0.00
R209 On 05/11/2009 Bond Future	9.00	Call		2,951.00000	3,199	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put		0.00000	0	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		0.00000	0	16.52	0.00	2,500	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		10,334.00000	10,086	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Put		15,643.00000	15,395	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		12,926.00000	12,678	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		8,376.00000	8,624	16.52	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.65400	8.66400		14.75	0.00	0	1,800.00
R209 On 04/02/2010 Bond Future	7.50	Call		98.00000	99	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		10,692.00000	10,611	14.60	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		9,885.00000	9,960	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		137.00000	129	16.63	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.67900	8.69000		14.75	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 06/05/2010 Bond Future	8.50	Call			2,462.00000	2,493	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			4,033.00000	3,975	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.69300		8.70400		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			4,260.00000	4,301	15.30	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,889.00000	3,841	15.30	0.00	0	0.00
TRT1 On 05/11/2009 Index Future				294.28900	294.28900		0.00	0.00	0	0.00
TRT1 On 04/02/2010 Index Future				299.98500	299.50000		0.00	0.00	0	100.00
TRT1 On 06/05/2010 Index Future				305.49700	305.00300		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.95050		7.00810		16.67	2,606,437.50	375	13,202.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			157.00000	131	17.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			149.00000	181	17.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			119.00000	98	17.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			211.00000	248	17.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			89.00000	73	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			281.00000	323	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call			6,458.00000	6,401	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put			0.00000	0	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			137.00000	114	17.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			179.00000	213	17.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			137.00000	114	17.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			179.00000	213	17.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			187.00000	151	16.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			129.00000	151	16.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			218.00000	180	17.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			110.00000	130	17.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			252.00000	212	17.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			94.00000	111	17.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			252.00000	212	17.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			94.00000	111	17.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			288.00000	245	17.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			80.00000	95	17.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call			326.00000	281	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put			68.00000	81	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			366.00000	319	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			58.00000	68	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			366.00000	319	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			58.00000	68	18.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			407.00000	358	18.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			49.00000	58	18.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			407.00000	358	18.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			49.00000	58	18.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			288.00000	245	17.72	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	6.80	Put		80.00000	95	17.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		537.00000	484	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		29.00000	34	19.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		582.00000	529	20.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		24.00000	28	20.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		493.00000	441	19.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		34.00000	41	19.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		582.00000	529	20.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		24.00000	28	20.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		628.00000	574	20.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		20.00000	24	20.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		449.00000	399	19.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		41.00000	48	19.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		493.00000	441	19.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		34.00000	41	19.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		218.00000	180	17.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		110.00000	130	17.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		628.00000	574	20.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		20.00000	24	20.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		675.00000	620	20.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		17.00000	20	20.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		722.00000	667	21.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		14.00000	16	21.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		722.00000	667	21.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		14.00000	16	21.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		770.00000	714	21.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		12.00000	13	21.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		67.00000	55	19.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		359.00000	404	19.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		187.00000	151	16.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		129.00000	151	16.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		103.00000	85	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		245.00000	285	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		103.00000	85	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		245.00000	285	18.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		78.00000	64	18.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		319.00000	363	18.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		6,158.00000	6,101	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,658.00000	4,601	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		3,158.00000	3,101	35.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	35.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,658.00000	1,601	28.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		0.00000	0	28.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	8.35	Call		5.00000	4	26.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,347.00000	1,404	26.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		1.00000	1	36.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		2,842.00000	2,900	36.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	44.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,342.00000	4,400	44.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	47.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		5,842.00000	5,900	47.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,408.00000	6,351	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,908.00000	4,851	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,408.00000	3,351	32.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	32.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,908.00000	1,851	30.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		0.00000	0	30.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		8.00000	7	24.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,100.00000	1,156	24.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	35.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,593.00000	2,650	35.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	44.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,092.00000	4,150	44.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	47.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,592.00000	5,650	47.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,958.00000	4,901	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,458.00000	3,401	31.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	31.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,958.00000	1,901	30.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		0.00000	0	30.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		9.00000	8	24.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,051.00000	1,107	24.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	34.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,543.00000	2,600	34.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	44.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,042.00000	4,100	44.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	46.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,542.00000	5,600	46.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		915.00000	858	22.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		7.00000	8	22.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		818.00000	762	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		10.00000	11	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		1,111.00000	1,054	24.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		3.00000	3	24.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		1,013.00000	956	23.34	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	6.00	Put		4.00000	5	23.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		866.00000	810	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		8.00000	9	22.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		818.00000	762	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		10.00000	11	21.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		963.00000	907	22.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		5.00000	6	22.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		675.00000	620	20.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		17.00000	20	20.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		1,062.00000	1,005	23.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		4.00000	4	23.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,658.00000	3,601	28.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	28.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,658.00000	2,601	34.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	34.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		0.00000	0	39.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,342.00000	3,400	39.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	46.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,342.00000	5,400	46.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	49.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,342.00000	7,400	49.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,558.00000	4,501	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,558.00000	3,501	30.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	30.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,558.00000	2,501	33.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	0	33.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,559.00000	1,501	27.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		1.00000	1	27.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		4.00000	3	27.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,446.00000	1,503	27.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		0.00000	0	40.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,442.00000	3,500	40.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	46.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,442.00000	5,500	46.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	49.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,442.00000	7,500	49.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,508.00000	4,451	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,508.00000	3,451	30.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	30.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,508.00000	2,451	33.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	0	33.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,509.00000	1,451	27.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		1.00000	1	27.06	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	8.50	Call		4.00000	3	27.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,496.00000	1,553	27.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		0.00000	0	40.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,492.00000	3,550	40.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call		0.00000	0	46.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put		5,492.00000	5,550	46.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call		0.00000	0	49.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put		7,492.00000	7,550	49.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call		4,458.00000	4,401	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put		0.00000	0	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call		2,458.00000	2,401	33.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put		0.00000	0	33.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call		1,459.00000	1,401	26.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put		1.00000	1	26.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call		3.00000	3	27.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put		1,545.00000	1,602	27.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call		0.00000	0	41.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put		3,542.00000	3,600	41.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call		0.00000	0	49.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put		7,542.00000	7,600	49.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call		4,408.00000	4,351	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put		0.00000	0	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call		2,408.00000	2,351	32.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put		0.00000	0	32.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call		1,409.00000	1,352	26.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put		1.00000	1	26.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call		3.00000	3	28.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put		1,595.00000	1,652	28.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call		0.00000	0	41.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put		3,592.00000	3,650	41.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call		0.00000	0	49.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put		7,592.00000	7,650	49.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call		4,358.00000	4,301	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put		0.00000	0	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call		3,358.00000	3,301	32.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put		0.00000	0	32.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call		2,358.00000	2,301	32.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put		0.00000	0	32.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call		1,359.00000	1,302	25.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put		1.00000	1	25.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call		3.00000	2	28.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put		1,645.00000	1,702	28.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call		0.00000	0	41.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put		3,642.00000	3,700	41.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call		0.00000	0	47.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	12.65	Put			5,642.00000	5,700	47.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	50.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			7,642.00000	7,700	50.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,608.00000	4,551	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,608.00000	3,551	29.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	29.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,608.00000	2,551	34.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			0.00000	0	34.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,609.00000	1,551	27.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			0.00000	0	27.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			4.00000	4	26.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,396.00000	1,453	26.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			0.00000	0	40.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,392.00000	3,450	40.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			0.00000	0	46.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,392.00000	5,450	46.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	49.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,392.00000	7,450	49.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			4,308.00000	4,251	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			3,308.00000	3,251	33.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	33.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			2,308.00000	2,251	32.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			0.00000	0	32.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call			1,310.00000	1,252	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			1.00000	2	25.56	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			3.00000	2	28.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			1,694.00000	1,752	28.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			0.00000	0	42.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			3,692.00000	3,750	42.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			0.00000	0	47.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			5,692.00000	5,750	47.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	50.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			7,692.00000	7,750	50.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			4,258.00000	4,201	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put			0.00000	0	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call			3,258.00000	3,201	33.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put			0.00000	0	33.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call			2,258.00000	2,201	32.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put			0.00000	0	32.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call			1,260.00000	1,202	25.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put			2.00000	2	25.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call			2.00000	2	29.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put			1,744.00000	1,801	29.28	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	10.75	Call			0.00000	0	42.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put			3,742.00000	3,800	42.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call			0.00000	0	47.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put			5,742.00000	5,800	47.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	50.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			7,742.00000	7,800	50.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			4,108.00000	4,050	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			3,108.00000	3,051	35.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	35.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			2,108.00000	2,051	31.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			0.00000	0	31.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			2.00000	2	30.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			1,894.00000	1,951	30.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			0.00000	0	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			3,892.00000	3,950	43.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			0.00000	0	47.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			5,892.00000	5,950	47.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	50.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			7,892.00000	7,950	50.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			4,208.00000	4,151	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			3,208.00000	3,151	34.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	34.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			2,208.00000	2,151	31.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			0.00000	0	31.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			1,210.00000	1,153	24.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put			2.00000	2	24.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call			2.00000	2	29.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put			1,794.00000	1,851	29.63	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call			0.00000	0	42.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put			3,792.00000	3,850	42.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call			0.00000	0	47.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put			5,792.00000	5,850	47.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call			0.00000	0	50.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put			7,792.00000	7,850	50.25	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call			4,158.00000	4,101	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put			0.00000	0	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call			2,158.00000	2,101	31.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put			0.00000	0	31.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call			1,161.00000	1,103	24.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put			3.00000	3	24.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call			2.00000	2	29.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put			1,844.00000	1,901	29.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call			0.00000	0	43.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	10.85	Put		3,842.00000	3,900	43.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	50.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		7,842.00000	7,900	50.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Call		4,008.00000	3,951	24.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Put		0.00000	0	24.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Call		3,008.00000	2,951	36.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Put		0.00000	0	36.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Call		2,008.00000	1,951	30.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Put		0.00000	0	30.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Call		2.00000	1	31.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Put		1,994.00000	2,051	31.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Call		0.00000	0	44.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Put		3,992.00000	4,050	44.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Call		0.00000	0	47.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Put		5,992.00000	6,050	47.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Call		0.00000	0	50.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Put		7,992.00000	8,050	50.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Call		3,958.00000	3,900	25.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Put		0.00000	0	25.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Call		2,958.00000	2,901	35.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Put		0.00000	0	35.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Call		2.00000	1	31.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Put		2,043.00000	2,101	31.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Call		0.00000	0	47.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Put		6,042.00000	6,100	47.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.05	Call		0.00000	0	50.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.05	Put		8,042.00000	8,100	50.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.10	Call		3,908.00000	3,851	25.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.10	Put		0.00000	0	25.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.10	Call		2,908.00000	2,851	35.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.10	Put		0.00000	0	35.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.10	Call		1.00000	1	31.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.10	Put		2,093.00000	2,151	31.68	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.10	Call		0.00000	0	47.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.10	Put		6,092.00000	6,150	47.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.10	Call		0.00000	0	50.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.10	Put		8,092.00000	8,150	50.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.20	Call		3,808.00000	3,751	27.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.20	Put		0.00000	0	27.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.20	Call		2,808.00000	2,751	35.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.20	Put		0.00000	0	35.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.20	Call		1,808.00000	1,751	29.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.20	Put		0.00000	0	29.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.20	Call		1.00000	1	32.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.20	Put		2,193.00000	2,251	32.34	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	11.20	Call		0.00000	0	44.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.20	Put		4,192.00000	4,250	44.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.20	Call		0.00000	0	48.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.20	Put		6,192.00000	6,250	48.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.20	Call		0.00000	0	50.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.20	Put		8,192.00000	8,250	50.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.99970	7.05910		16.82	699,970.00	100	8,353.00
ZAAD On 15/03/2010 Currency Future	7.05	Call		287.00000	260	17.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Put		278.00000	310	17.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.15	Call		248.00000	223	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.15	Put		338.00000	374	17.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.25	Call		213.00000	192	17.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.25	Put		404.00000	442	17.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		267.00000	241	17.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		307.00000	341	17.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		312.00000	280	16.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		253.00000	280	16.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		339.00000	305	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		230.00000	255	16.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		367.00000	331	16.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		208.00000	232	16.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		397.00000	359	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		188.00000	210	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		428.00000	389	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		169.00000	189	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		460.00000	419	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		151.00000	170	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		494.00000	451	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		135.00000	152	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		494.00000	451	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		135.00000	152	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		428.00000	389	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		169.00000	189	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		602.00000	556	17.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		93.00000	106	17.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		641.00000	593	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		82.00000	93	17.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		565.00000	520	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		106.00000	120	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		565.00000	520	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		106.00000	120	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		681.00000	631	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		71.00000	81	17.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		529.00000	485	16.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		120.00000	135	16.96	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	6.40	Call			721.00000	671	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put			62.00000	71	17.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			805.00000	753	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			46.00000	53	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			893.00000	839	17.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			34.00000	39	17.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			938.00000	883	17.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			29.00000	33	17.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			849.00000	795	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			40.00000	46	17.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			763.00000	711	17.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			54.00000	62	17.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			1,029.00000	973	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			20.00000	23	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			1,077.00000	1,019	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			18.00000	20	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			983.00000	928	17.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			24.00000	28	17.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			893.00000	839	17.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			34.00000	39	17.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			805.00000	753	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			46.00000	53	17.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,659.00000	4,600	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,659.00000	3,600	25.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	25.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,660.00000	2,600	27.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			1.00000	1	27.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,665.00000	1,606	21.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			6.00000	7	21.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			43.00000	37	21.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,384.00000	1,438	21.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			5.00000	4	28.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,346.00000	3,405	28.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			1.00000	1	32.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,342.00000	5,401	32.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			0.00000	0	37.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,341.00000	7,401	37.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,559.00000	4,500	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,559.00000	3,500	26.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			0.00000	0	26.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,560.00000	2,501	27.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			1.00000	1	27.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,567.00000	1,507	20.88	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 15/03/2010 Currency Future	5.50	Put		7.00000	8	20.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		38.00000	33	22.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,479.00000	1,533	22.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		5.00000	4	28.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,445.00000	3,504	28.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		1.00000	1	33.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,442.00000	5,501	33.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		0.00000	0	38.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,441.00000	7,501	38.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,509.00000	4,450	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,509.00000	3,450	26.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		0.00000	0	26.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,510.00000	2,451	26.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		1.00000	1	26.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,517.00000	1,458	20.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		8.00000	9	20.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		36.00000	31	22.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,527.00000	1,581	22.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		4.00000	4	28.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,495.00000	3,554	28.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		1.00000	1	33.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,492.00000	5,551	33.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		0.00000	0	38.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,491.00000	7,551	38.18	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,459.00000	4,400	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,459.00000	3,400	27.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		0.00000	0	27.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,460.00000	2,401	26.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		1.00000	1	26.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,468.00000	1,409	20.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		9.00000	9	20.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		34.00000	29	22.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		1,575.00000	1,629	22.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		4.00000	4	28.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,545.00000	3,604	28.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		1.00000	1	33.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,542.00000	5,601	33.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		0.00000	0	38.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,541.00000	7,601	38.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,468.00000	1,409	20.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		9.00000	9	20.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		4,359.00000	4,300	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	23.08	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	3.70	Call			3,359.00000	3,300	27.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put			0.00000	0	27.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call			2,361.00000	2,301	26.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put			1.00000	1	26.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call			1,370.00000	1,311	19.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put			11.00000	11	19.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call			30.00000	26	23.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put			1,671.00000	1,726	23.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call			4.00000	3	28.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put			3,645.00000	3,704	28.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call			1.00000	1	33.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put			5,642.00000	5,701	33.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call			0.00000	0	38.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put			7,641.00000	7,701	38.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call			4,409.00000	4,350	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put			0.00000	0	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call			3,409.00000	3,350	27.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put			0.00000	0	27.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call			2,410.00000	2,351	26.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put			1.00000	1	26.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call			1,419.00000	1,360	19.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put			10.00000	10	19.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call			32.00000	28	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put			1,623.00000	1,678	22.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call			4.00000	4	28.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put			3,595.00000	3,654	28.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call			1.00000	1	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put			5,592.00000	5,651	33.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call			0.00000	0	38.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put			7,591.00000	7,651	38.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call			4,609.00000	4,550	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put			0.00000	0	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call			3,609.00000	3,550	26.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put			0.00000	0	26.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call			2,610.00000	2,550	27.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put			1.00000	1	27.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call			1,616.00000	1,557	21.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put			7.00000	7	21.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call			40.00000	35	22.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put			1,431.00000	1,485	22.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call			5.00000	4	28.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put			3,396.00000	3,454	28.25	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call			1.00000	1	33.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put			5,392.00000	5,451	33.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call			0.00000	0	37.92	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	14.45	Put			7,391.00000	7,451	37.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call			4,309.00000	4,250	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put			0.00000	0	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call			3,309.00000	3,250	28.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put			0.00000	0	28.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call			2,311.00000	2,251	25.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put			2.00000	2	25.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call			1,321.00000	1,262	19.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put			12.00000	12	19.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call			29.00000	25	23.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put			1,719.00000	1,775	23.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call			4.00000	3	29.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put			3,695.00000	3,754	29.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call			1.00000	1	33.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put			5,692.00000	5,751	33.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call			0.00000	0	38.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put			7,691.00000	7,751	38.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call			4,209.00000	4,150	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put			0.00000	0	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call			3,209.00000	3,150	28.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put			0.00000	0	28.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call			2,211.00000	2,152	25.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put			2.00000	2	25.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call			1,223.00000	1,164	18.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put			14.00000	15	18.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call			26.00000	22	23.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put			1,816.00000	1,872	23.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call			3.00000	3	29.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put			3,794.00000	3,853	29.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call			1.00000	1	33.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put			5,792.00000	5,851	33.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call			0.00000	0	38.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put			7,791.00000	7,851	38.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call			4,109.00000	4,050	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put			0.00000	0	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call			3,109.00000	3,050	29.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put			0.00000	0	29.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call			2,112.00000	2,053	24.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put			3.00000	3	24.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call			1,126.00000	1,067	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put			17.00000	18	17.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call			23.00000	20	23.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put			1,914.00000	1,970	23.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call			3.00000	3	29.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put			3,894.00000	3,953	29.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.95	Call			1.00000	1	34.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put			5,892.00000	5,951	34.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call			0.00000	0	39.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put			7,891.00000	7,951	39.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call			4,159.00000	4,100	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			3,159.00000	3,100	29.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			0.00000	0	29.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			2,161.00000	2,102	25.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			2.00000	2	25.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			1,174.00000	1,116	17.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			15.00000	16	17.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			24.00000	21	23.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			1,865.00000	1,921	23.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			3.00000	3	29.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			3,844.00000	3,903	29.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			1.00000	1	34.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			5,842.00000	5,901	34.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			0.00000	0	39.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			7,841.00000	7,901	39.06	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			4,259.00000	4,200	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			3,259.00000	3,200	28.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put			0.00000	0	28.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			2,261.00000	2,202	25.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put			2.00000	2	25.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call			1,272.00000	1,213	18.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put			13.00000	13	18.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call			27.00000	23	23.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put			1,768.00000	1,823	23.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call			4.00000	3	29.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put			3,744.00000	3,803	29.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call			1.00000	1	33.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put			5,742.00000	5,801	33.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call			0.00000	0	38.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put			7,741.00000	7,801	38.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Call			4,059.00000	4,000	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Put			0.00000	0	23.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Call			3,059.00000	3,000	29.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Put			0.00000	0	29.79	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Call			2,062.00000	2,003	24.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Put			3.00000	3	24.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Call			22.00000	19	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Put			1,963.00000	2,019	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Call			3.00000	3	29.81	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	11.00	Put		3,944.00000	4,003	29.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Call		1.00000	1	34.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Put		5,942.00000	6,001	34.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Call		0.00000	0	39.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Put		7,941.00000	8,001	39.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Call		4,009.00000	3,950	23.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Put		0.00000	0	23.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Call		3,009.00000	2,950	29.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Put		0.00000	0	29.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Call		2,012.00000	1,953	24.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Put		3.00000	3	24.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Call		21.00000	18	24.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Put		2,012.00000	2,068	24.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Call		3.00000	3	29.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Put		3,994.00000	4,053	29.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Call		1.00000	1	34.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Put		5,992.00000	6,051	34.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Call		0.00000	0	39.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Put		7,991.00000	8,051	39.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Call		3,959.00000	3,900	23.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Put		0.00000	0	23.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Call		2,959.00000	2,900	29.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Put		0.00000	0	29.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.10	Call		1,963.00000	1,904	23.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.10	Put		4.00000	4	23.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.10	Call		20.00000	17	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.10	Put		2,060.00000	2,117	24.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.10	Call		3.00000	3	30.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.10	Put		4,044.00000	4,103	30.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Call		1.00000	1	34.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Put		6,042.00000	6,101	34.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Call		0.00000	0	39.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Put		8,041.00000	8,101	39.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.15	Call		3,909.00000	3,850	24.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.15	Put		0.00000	0	24.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.15	Call		2,909.00000	2,850	29.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.15	Put		0.00000	0	29.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.15	Call		1,913.00000	1,854	23.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.15	Put		4.00000	4	23.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.15	Call		18.00000	16	24.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.15	Put		2,109.00000	2,166	24.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.15	Call		3.00000	2	30.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.15	Put		4,094.00000	4,153	30.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.15	Call		1.00000	1	34.62	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.15	Put		6,092.00000	6,151	34.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	15.15	Call		0.00000	0	39.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.15	Put		8,091.00000	8,151	39.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.25	Call		3,809.00000	3,750	24.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.25	Put		0.00000	0	24.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.25	Call		2,810.00000	2,750	28.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.25	Put		0.00000	0	28.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.25	Call		1,814.00000	1,755	22.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.25	Put		5.00000	5	22.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.25	Call		16.00000	14	24.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.25	Put		2,207.00000	2,264	24.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.25	Call		2.00000	2	30.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.25	Put		4,193.00000	4,253	30.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.25	Call		1.00000	1	34.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.25	Put		6,192.00000	6,251	34.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.25	Call		0.00000	0	39.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.25	Put		8,191.00000	8,251	39.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			7.04080	7.10010		17.05	5,280,600.00	750	500.00
ZAAD On 14/06/2010 Currency Future	7.10	Call		375.00000	349	17.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Put		375.00000	408	17.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.20	Call		337.00000	314	17.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.20	Put		437.00000	473	17.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.25	Call		320.00000	298	17.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.25	Put		470.00000	507	17.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.15	Call		356.00000	331	17.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.15	Put		406.00000	440	17.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Call		420.00000	390	16.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Put		320.00000	349	16.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Call		445.00000	413	16.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Put		295.00000	322	16.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call		470.00000	437	16.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put		270.00000	296	16.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Call		497.00000	462	16.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Put		247.00000	272	16.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Call		525.00000	489	16.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put		225.00000	248	16.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call		554.00000	516	16.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put		204.00000	226	16.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		648.00000	607	16.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		148.00000	166	16.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		682.00000	639	16.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		132.00000	148	16.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call		616.00000	575	16.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put		165.00000	185	16.27	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		717.00000	673	15.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		117.00000	132	15.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	6.70	Call			584.00000	545	16.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put			184.00000	204	16.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call			4,600.00000	4,541	18.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put			0.00000	0	18.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call			3,600.00000	3,541	22.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put			0.00000	0	22.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call			2,603.00000	2,544	24.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put			3.00000	4	24.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call			1,616.00000	1,557	18.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put			15.00000	16	18.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call			99.00000	92	22.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put			1,499.00000	1,552	22.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call			14.00000	13	25.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put			3,414.00000	3,472	25.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call			3.00000	3	28.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put			5,403.00000	5,462	28.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call			1.00000	1	31.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put			7,401.00000	7,460	31.82	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call			4,550.00000	4,491	18.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put			0.00000	0	18.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call			3,550.00000	3,491	22.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put			0.00000	0	22.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call			2,554.00000	2,495	24.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put			4.00000	4	24.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call			1,567.00000	1,508	18.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put			17.00000	17	18.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call			95.00000	89	22.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put			1,545.00000	1,598	22.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call			14.00000	12	25.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put			3,463.00000	3,522	25.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call			3.00000	3	28.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put			5,453.00000	5,512	28.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call			1.00000	1	31.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put			7,451.00000	7,510	31.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call			4,500.00000	4,441	18.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put			0.00000	0	18.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call			3,500.00000	3,441	23.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put			0.00000	0	23.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call			2,504.00000	2,445	24.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put			4.00000	4	24.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call			1,518.00000	1,459	17.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put			18.00000	18	17.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call			92.00000	86	22.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put			1,591.00000	1,645	22.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call			13.00000	12	25.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	10.60	Put		3,513.00000	3,571	25.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call		3.00000	3	28.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put		5,503.00000	5,562	28.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call		1.00000	1	31.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put		7,501.00000	7,560	31.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call		4,450.00000	4,391	18.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put		0.00000	0	18.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call		3,450.00000	3,391	23.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put		0.00000	0	23.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call		2,454.00000	2,395	23.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put		4.00000	5	23.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call		1,469.00000	1,411	17.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put		19.00000	20	17.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call		88.00000	82	22.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put		1,638.00000	1,692	22.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call		12.00000	11	25.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put		3,562.00000	3,620	25.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call		3.00000	3	28.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put		5,553.00000	5,612	28.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call		1.00000	1	32.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put		7,551.00000	7,610	32.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call		4,300.00000	4,241	18.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put		0.00000	0	18.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call		3,300.00000	3,241	24.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put		0.00000	0	24.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call		2,306.00000	2,247	22.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put		6.00000	6	22.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call		1,323.00000	1,265	16.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put		23.00000	25	16.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call		79.00000	74	23.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put		1,779.00000	1,833	23.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call		10.00000	10	25.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put		3,710.00000	3,769	25.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call		3.00000	3	29.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put		5,703.00000	5,762	29.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call		1.00000	1	32.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put		7,701.00000	7,760	32.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call		4,200.00000	4,141	18.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put		0.00000	0	18.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call		3,200.00000	3,141	25.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put		0.00000	1	25.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call		2,207.00000	2,148	22.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put		7.00000	7	22.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call		1,227.00000	1,169	16.04	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put		27.00000	28	16.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	8.90	Call		73.00000	69	23.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put		1,873.00000	1,928	23.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call		9.00000	9	25.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put		3,809.00000	3,868	25.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Call		3.00000	3	29.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put		5,803.00000	5,862	29.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call		1.00000	1	32.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put		7,801.00000	7,860	32.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call		4,350.00000	4,291	18.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put		0.00000	0	18.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call		3,350.00000	3,291	24.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put		0.00000	0	24.50	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call		2,355.00000	2,296	23.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put		5.00000	5	23.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call		1,372.00000	1,314	16.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put		22.00000	23	16.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call		82.00000	76	23.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put		1,732.00000	1,786	23.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call		11.00000	10	25.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put		3,661.00000	3,719	25.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call		3.00000	3	29.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put		5,653.00000	5,712	29.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call		1.00000	1	32.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put		7,651.00000	7,710	32.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Call		4,250.00000	4,191	18.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Put		0.00000	0	18.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Call		3,250.00000	3,191	25.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Put		0.00000	0	25.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Call		2,256.00000	2,197	22.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Put		6.00000	6	22.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Call		1,275.00000	1,217	16.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Put		25.00000	26	16.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Call		76.00000	71	23.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Put		1,826.00000	1,880	23.37	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Call		10.00000	9	25.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Put		3,760.00000	3,818	25.57	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Call		3.00000	3	29.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Put		5,753.00000	5,812	29.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Call		1.00000	1	32.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Put		7,751.00000	7,810	32.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Call		4,150.00000	4,091	18.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Put		0.00000	0	18.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Call		3,151.00000	3,092	26.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Put		1.00000	1	26.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Call		2,157.00000	2,098	21.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	4.95	Put		7.00000	7	21.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Call		1,179.00000	1,121	15.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Put		29.00000	31	15.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Call		71.00000	66	23.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Put		1,921.00000	1,976	23.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Call		9.00000	8	25.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Put		3,859.00000	3,917	25.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Call		3.00000	3	29.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Put		5,853.00000	5,912	29.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Call		1.00000	1	32.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Put		7,851.00000	7,910	32.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Call		4,100.00000	4,041	18.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Put		0.00000	0	18.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Call		3,101.00000	3,042	26.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Put		1.00000	1	26.76	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Call		2,108.00000	2,049	21.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Put		8.00000	8	21.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Call		1,131.00000	1,074	15.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Put		31.00000	33	15.41	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Call		69.00000	64	23.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Put		1,969.00000	2,024	23.89	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Call		8.00000	8	25.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Put		3,908.00000	3,967	25.69	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Call		3.00000	3	29.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Put		5,903.00000	5,962	29.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Call		1.00000	1	32.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Put		7,901.00000	7,960	32.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Call		4,000.00000	3,941	18.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Put		0.00000	0	18.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Call		3,002.00000	2,943	26.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Put		2.00000	2	26.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Call		2,009.00000	1,950	21.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Put		9.00000	9	21.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Call		1,036.00000	983	15.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Put		36.00000	42	15.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Call		64.00000	59	24.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Put		2,064.00000	2,118	24.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Call		8.00000	7	25.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Put		4,008.00000	4,066	25.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Call		3.00000	3	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Put		6,003.00000	6,062	29.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Call		1.00000	1	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Put		8,001.00000	8,060	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Call		3,950.00000	3,891	19.07	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Put		0.00000	0	19.07	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	4.15	Call			2,952.00000	2,893	26.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Put			2.00000	2	26.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Call			1,960.00000	1,901	20.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Put			10.00000	10	20.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Call			993.00000	941	15.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Put			43.00000	50	15.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.15	Call			61.00000	56	24.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.15	Put			2,111.00000	2,165	24.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Call			7.00000	7	25.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Put			4,057.00000	4,116	25.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Call			3.00000	2	29.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Put			6,053.00000	6,112	29.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Call			1.00000	1	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Put			8,051.00000	8,110	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.20	Call			3,900.00000	3,841	19.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.20	Put			0.00000	0	19.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.20	Call			2,902.00000	2,843	26.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.20	Put			2.00000	2	26.34	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.20	Call			1,910.00000	1,851	20.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.20	Put			10.00000	11	20.47	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.20	Call			950.00000	899	15.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.20	Put			50.00000	58	15.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.20	Call			58.00000	53	24.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.20	Put			2,158.00000	2,212	24.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.20	Call			7.00000	7	26.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.20	Put			4,107.00000	4,166	26.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.20	Call			3.00000	2	29.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.20	Put			6,102.00000	6,162	29.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.20	Call			1.00000	1	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.20	Put			8,101.00000	8,160	32.61	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.25	Call			3,850.00000	3,791	19.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.25	Put			0.00000	0	19.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.25	Call			2,852.00000	2,793	26.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.25	Put			2.00000	2	26.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.25	Call			1,861.00000	1,802	20.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.25	Put			11.00000	11	20.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.25	Call			909.00000	859	15.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.25	Put			59.00000	68	15.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.25	Call			55.00000	50	24.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.25	Put			2,205.00000	2,259	24.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.25	Call			7.00000	7	26.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.25	Put			4,157.00000	4,216	26.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.25	Call			2.00000	2	30.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.25	Put			6,152.00000	6,212	30.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.25	Call			1.00000	1	32.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	15.25	Put			8,151.00000	8,210	32.61	0.00	0	0.00
<b>Total for Derivatives:</b>								<b>3,387,495,239.12</b>	<b>65,446</b>	<b>1,009,839.00</b>
<b>Grand Total:</b>								<b>3,387,495,239.12</b>	<b>65,446</b>	<b>1,009,839.00</b>