



# Daily MTM Report

Daily summary for 29/09/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.22200	7.26600			0.00	0	0.00
R155 On 31/08/2011 Bond			7.43000	7.47500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.21500	8.23500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.78500	8.80000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.28000	8.30000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.69500	8.72000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.70500	8.73000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.33000	8.35000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.86500	8.88500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.86500	8.88500			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			8.33500	8.36000			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			7.53780	7.50900		17.90	17,525,385.00	2,325	344,123.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		394.00000	412	17.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		135.00000	124	17.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		251.00000	264	17.91	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		242.00000	227	17.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		180.00000	186	18.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		371.00000	348	18.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call		74.00000	76	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put		815.00000	788	21.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		231.00000	240	17.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		272.00000	252	17.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		212.00000	220	18.17	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		303.00000	283	18.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		110.00000	113	20.30	0.00	0	2,560.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		601.00000	575	20.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		276.00000	291	17.92	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		217.00000	203	17.92	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		64.00000	65	22.17	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		905.00000	878	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		231.00000	240	17.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		272.00000	252	17.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		129.00000	133	19.77	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		520.00000	495	19.77	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		165.00000	171	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		406.00000	383	18.97	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		101.00000	104	20.57	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		642.00000	617	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		180.00000	186	18.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		371.00000	348	18.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		22.00000	22	26.71	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,713.00000	1,684	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		0.00000	0	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		4,691.00000	4,662	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		0.00000	0	35.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		5,891.00000	5,862	35.79	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 14/12/2009 Currency Future	14.60	Call			0.00000	0	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			7,091.00000	7,062	39.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			303.00000	319	17.93	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			194.00000	181	17.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			195.00000	203	18.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			336.00000	315	18.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			31.00000	31	25.11	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,422.00000	1,393	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			427.00000	446	17.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			118.00000	109	17.96	0.00	0	5,000.00
\$ / R On 14/12/2009 Currency Future	7.80	Call			152.00000	157	19.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put			443.00000	420	19.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			119.00000	123	20.03	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			560.00000	535	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			119.00000	123	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			560.00000	535	20.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			94.00000	96	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			685.00000	658	20.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			80.00000	82	21.37	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			771.00000	744	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			80.00000	82	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			771.00000	744	21.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	34.56	0.00	0	9,676.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			5,491.00000	5,462	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			2.00000	2	29.34	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			3,043.00000	3,015	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			0.00000	0	32.41	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			4,791.00000	4,762	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			8.00000	8	28.85	0.00	0	11,185.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			2,399.00000	2,370	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			101.00000	104	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			642.00000	617	20.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			332.00000	348	17.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			173.00000	161	17.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call			140.00000	145	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put			481.00000	457	19.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			35.00000	35	24.57	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,326.00000	1,297	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			39.00000	40	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,230.00000	1,202	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			87.00000	89	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			728.00000	701	21.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			69.00000	70	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			860.00000	833	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			60.00000	61	22.44	0.00	0	247.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.40	Put			951.00000	923	22.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			52.00000	52	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			1,043.00000	1,015	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			48.00000	49	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,089.00000	1,061	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			55.00000	56	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			996.00000	969	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			69.00000	70	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			860.00000	833	21.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call			55.00000	56	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put			996.00000	969	22.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			64.00000	65	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			905.00000	878	22.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			16.00000	16	28.31	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			2,007.00000	1,978	28.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			48.00000	49	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			1,089.00000	1,061	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			45.00000	46	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,136.00000	1,108	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			45.00000	46	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			1,136.00000	1,108	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			37.00000	37	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			1,278.00000	1,249	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			42.00000	43	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,183.00000	1,155	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			29.00000	29	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,470.00000	1,441	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			31.00000	31	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			1,422.00000	1,393	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			33.00000	33	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			1,374.00000	1,345	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			39.00000	40	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			1,230.00000	1,202	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			27.00000	27	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,518.00000	1,489	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			23.00000	23	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,664.00000	1,635	26.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			20.00000	19	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,811.00000	1,782	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			18.00000	18	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,909.00000	1,880	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			17.00000	17	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,958.00000	1,929	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			20.00000	19	27.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,811.00000	1,782	27.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.55	Call			15.00000	15	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			2,056.00000	2,027	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			17.00000	17	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,958.00000	1,929	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			9.00000	10	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			2,300.00000	2,272	28.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			5.00000	5	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,646.00000	2,617	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			6.00000	7	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,497.00000	2,469	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			8.00000	9	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,349.00000	2,321	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			8.00000	9	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			2,349.00000	2,321	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			6.00000	6	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,547.00000	2,518	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			3.00000	3	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,844.00000	2,816	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			3.00000	3	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,944.00000	2,915	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			2.00000	3	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,993.00000	2,965	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			2.00000	2	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			3,093.00000	3,064	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1.00000	1	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,292.00000	3,264	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	1	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,542.00000	3,513	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1.00000	1	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,492.00000	3,463	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1.00000	1	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			3,392.00000	3,363	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			4.00000	4	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			2,795.00000	2,766	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			3.00000	3	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			2,894.00000	2,865	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			2.00000	2	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			3,143.00000	3,114	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			2.00000	2	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			3,243.00000	3,214	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1.00000	1	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			3,292.00000	3,264	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			4.00000	5	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,695.00000	2,667	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			5.00000	5	29.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,596.00000	2,568	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		2.00000	2	29.34	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		3,043.00000	3,015	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		2.00000	2	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		3,193.00000	3,164	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		5.00000	5	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,596.00000	2,568	29.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		1.00000	1	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,642.00000	3,613	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		1.00000	1	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,592.00000	3,563	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1.00000	1	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,792.00000	3,763	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		1.00000	1	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,692.00000	3,663	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	32.41	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,791.00000	4,762	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		0.00000	0	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		4,091.00000	4,063	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		0.00000	0	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,991.00000	3,963	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		0.00000	0	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,491.00000	4,462	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		0.00000	0	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,891.00000	4,862	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		5,291.00000	5,262	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,691.00000	5,662	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,391.00000	4,362	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		0.00000	0	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		5,191.00000	5,162	33.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		0.00000	0	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		5,591.00000	5,562	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		24.00000	24	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,615.00000	1,586	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		11.00000	12	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		2,202.00000	2,174	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,591.00000	4,562	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		0.00000	0	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		5,791.00000	5,762	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		13.00000	14	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		2,104.00000	2,076	28.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.20	Call			4.00000	5	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,695.00000	2,667	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	0	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,891.00000	3,863	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			5,091.00000	5,062	33.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			35.00000	35	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			1,326.00000	1,297	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,291.00000	4,262	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	36.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			6,091.00000	6,062	36.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,991.00000	4,962	33.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,591.00000	5,562	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			6,191.00000	6,162	36.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			4,191.00000	4,162	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			5,391.00000	5,362	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,991.00000	5,962	36.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			5,291.00000	5,262	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			19.00000	18	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,860.00000	1,831	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			7.00000	7	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,448.00000	2,419	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			4,241.00000	4,212	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			0.00000	0	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			4,841.00000	4,812	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			0.00000	0	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			5,441.00000	5,412	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			0.00000	0	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			6,041.00000	6,012	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			4,291.00000	4,262	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			21.00000	21	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			1,762.00000	1,733	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	1	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,542.00000	3,513	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	30.41	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	11.65	Put		4,141.00000	4,113	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,741.00000	4,712	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		5,341.00000	5,312	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		24.00000	24	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,615.00000	1,586	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,591.00000	4,562	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		10.00000	11	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		2,251.00000	2,223	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		1.00000	1	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		3,442.00000	3,413	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		0.00000	0	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		4,041.00000	4,013	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,641.00000	4,612	31.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	35.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,741.00000	5,712	35.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		1.00000	1	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,792.00000	3,763	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		33.00000	33	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		1,374.00000	1,345	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		1.00000	1	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,742.00000	3,713	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,341.00000	4,312	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		22.00000	22	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,713.00000	1,684	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		0.00000	0	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,841.00000	3,813	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call		0.00000	0	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put		4,441.00000	4,412	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		0.00000	0	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		5,041.00000	5,012	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		0.00000	0	36.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		6,241.00000	6,212	36.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		4,391.00000	4,362	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		0.00000	0	37.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		6,391.00000	6,362	37.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		0.00000	0	37.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		6,291.00000	6,262	37.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		4,341.00000	4,312	31.02	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	12.45	Call			0.00000	0	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,941.00000	4,912	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	36.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			6,141.00000	6,112	36.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,491.00000	6,462	37.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			4,141.00000	4,113	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			5,341.00000	5,312	34.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	37.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,541.00000	6,512	37.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,941.00000	5,912	35.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,841.00000	5,812	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			42.00000	43	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			1,183.00000	1,155	23.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			5,141.00000	5,112	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,541.00000	5,512	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			427.00000	446	17.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			118.00000	109	17.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			29.00000	29	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,470.00000	1,441	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			1.00000	1	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			3,342.00000	3,313	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			4,041.00000	4,013	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,841.00000	5,812	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call			362.00000	379	17.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put			153.00000	142	17.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call			657.00000	680	18.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put			48.00000	43	18.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			180.00000	186	18.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			371.00000	348	18.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call			699.00000	724	18.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put			40.00000	36	18.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			5.00000	5	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,646.00000	2,617	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call			615.00000	638	18.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put			56.00000	51	18.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			165.00000	171	18.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.75	Put		406.00000	383	18.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		4.00000	4	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,745.00000	2,716	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,841.00000	4,812	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		615.00000	638	18.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		56.00000	51	18.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		743.00000	767	18.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		34.00000	30	18.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		3,959.00000	3,988	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,459.00000	2,488	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		0.00000	0	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		971.00000	998	18.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		12.00000	11	18.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		8,041.00000	8,012	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,209.00000	4,238	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		2,709.00000	2,738	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,215.00000	1,243	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		6.00000	5	19.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		152.00000	157	19.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		443.00000	420	19.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		0.00000	0	42.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,791.00000	7,762	42.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		0.00000	0	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		5,141.00000	5,112	33.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		2,509.00000	2,538	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		0.00000	0	28.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		1,512.00000	1,540	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		3.00000	2	21.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Call		575.00000	598	18.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put		66.00000	60	18.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		1,711.00000	1,739	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		2.00000	1	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		0.00000	0	41.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		7,641.00000	7,612	41.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		2,759.00000	2,788	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		0.00000	0	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Call		1,760.00000	1,789	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put		1.00000	1	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call		787.00000	812	18.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put		28.00000	24	18.04	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	15.25	Call			0.00000	0	42.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,741.00000	7,712	42.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			2,659.00000	2,688	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	28.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			1,661.00000	1,689	22.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			2.00000	2	22.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	42.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,841.00000	7,812	42.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			2,609.00000	2,638	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			1,611.00000	1,640	22.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			2.00000	2	22.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	42.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,891.00000	7,862	42.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			2,859.00000	2,888	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			1,860.00000	1,889	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			1.00000	1	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			878.00000	904	18.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			19.00000	16	18.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			2,909.00000	2,938	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			1,910.00000	1,939	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			1.00000	1	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			924.00000	951	18.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			15.00000	13	18.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	41.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,591.00000	7,562	41.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,059.00000	3,088	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,060.00000	2,088	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			1.00000	1	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,068.00000	1,096	18.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			9.00000	8	18.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			276.00000	291	17.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			217.00000	203	17.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			7.00000	7	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			2,448.00000	2,419	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	41.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			7,441.00000	7,412	41.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,159.00000	3,188	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,159.00000	2,188	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Put			0.00000	0	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,166.00000	1,194	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 14/12/2009 Currency Future	6.35	Put		7.00000	6	19.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call		0.00000	0	40.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put		7,341.00000	7,312	40.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call		3,209.00000	3,238	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put		0.00000	0	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call		2,209.00000	2,238	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put		0.00000	0	26.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call		0.00000	0	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put		7,291.00000	7,262	40.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call		3,259.00000	3,288	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put		0.00000	0	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call		2,259.00000	2,288	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put		0.00000	0	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call		1,264.00000	1,293	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put		5.00000	5	20.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call		0.00000	0	40.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put		7,241.00000	7,212	40.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call		3,109.00000	3,138	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put		0.00000	0	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call		2,110.00000	2,138	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put		1.00000	0	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call		1,117.00000	1,145	19.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put		8.00000	7	19.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call		0.00000	0	40.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put		7,391.00000	7,362	40.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call		3,459.00000	3,488	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put		0.00000	0	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call		1,462.00000	1,491	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put		3.00000	3	21.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call		536.00000	558	17.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put		77.00000	70	17.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call		0.00000	0	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put		7,041.00000	7,012	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call		3,559.00000	3,588	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put		0.00000	0	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call		2,559.00000	2,588	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put		0.00000	0	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call		1,561.00000	1,590	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put		2.00000	2	22.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call		0.00000	0	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put		3,941.00000	3,913	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call		0.00000	0	39.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put		6,941.00000	6,912	39.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Call		0.00000	0	37.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put		6,441.00000	6,412	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 14/12/2009 Currency Future	15.95	Call			0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			8,441.00000	8,412	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,541.00000	4,512	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,541.00000	8,512	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,359.00000	3,388	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,359.00000	2,388	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,363.00000	1,391	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			4.00000	4	20.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			462.00000	482	17.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			103.00000	94	17.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,641.00000	6,612	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,641.00000	8,612	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	38.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,741.00000	6,712	38.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,741.00000	8,712	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,309.00000	3,338	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,309.00000	2,338	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,313.00000	1,342	20.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			4.00000	4	20.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	38.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,691.00000	6,662	38.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,691.00000	8,662	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	39.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,891.00000	6,862	39.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,891.00000	8,862	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,941.00000	8,912	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,009.00000	3,038	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,010.00000	2,038	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			1.00000	1	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,019.00000	1,047	18.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			10.00000	9	18.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	39.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put			6,991.00000	6,962	39.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call			0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put			8,991.00000	8,962	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call			0.00000	0	38.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put			6,791.00000	6,762	38.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call			0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put			8,791.00000	8,762	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call			3,509.00000	3,538	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put			0.00000	0	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call			0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put			8,491.00000	8,462	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call			3,659.00000	3,688	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put			0.00000	0	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call			0.00000	0	37.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put			6,341.00000	6,312	37.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call			0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put			8,341.00000	8,312	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call			3,409.00000	3,438	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put			0.00000	0	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call			2,409.00000	2,438	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put			0.00000	0	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call			1,412.00000	1,441	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put			3.00000	3	21.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call			498.00000	519	17.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put			89.00000	82	17.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call			0.00000	0	38.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put			6,591.00000	6,562	38.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call			0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put			8,591.00000	8,562	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call			3,609.00000	3,638	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put			0.00000	0	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call			0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put			8,391.00000	8,362	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call			0.00000	0	38.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put			6,841.00000	6,812	38.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call			0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put			8,841.00000	8,812	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call			3,709.00000	3,738	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put			0.00000	0	28.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call			2,709.00000	2,738	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put			0.00000	0	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call			1,711.00000	1,739	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put			2.00000	1	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call			743.00000	767	18.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put			34.00000	30	18.04	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	15.80	Call			0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			8,291.00000	8,262	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			3,759.00000	3,788	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			8,241.00000	8,212	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			3,859.00000	3,888	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			12.00000	13	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			2,153.00000	2,125	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			8,141.00000	8,112	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			3,909.00000	3,938	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	27.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			13.00000	14	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			2,104.00000	2,076	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			8,091.00000	8,062	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			3,809.00000	3,838	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			2,809.00000	2,838	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			1,810.00000	1,839	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			1.00000	1	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			832.00000	858	18.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			23.00000	20	18.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			11.00000	12	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			2,202.00000	2,174	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			8,191.00000	8,162	43.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			3,959.00000	3,988	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			2,959.00000	2,988	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			1,960.00000	1,989	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			1.00000	1	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			971.00000	998	18.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			12.00000	11	18.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			4,009.00000	4,038	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	42.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			7,991.00000	7,962	42.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,059.00000	4,088	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,059.00000	3,088	30.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	4.45	Put		0.00000	0	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,060.00000	2,088	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		1.00000	1	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,068.00000	1,096	18.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		9.00000	8	18.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	42.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,941.00000	7,912	42.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			7.66870	7.63960		18.51	115,183,874.00	15,020	26,822.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		626.00000	644	18.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		186.00000	175	18.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.65	Call		381.00000	392	18.51	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put		392.00000	373	18.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		345.00000	354	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		455.00000	435	18.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call		143.00000	146	22.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put		1,203.00000	1,177	22.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call		763.00000	784	17.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put		123.00000	115	17.89	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		363.00000	372	18.72	0.00	0	350.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		423.00000	404	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		312.00000	320	19.32	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		522.00000	501	19.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call		404.00000	415	18.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Put		365.00000	347	18.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		233.00000	239	20.53	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		743.00000	720	20.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		363.00000	372	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put		423.00000	404	18.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		29.00000	29	30.54	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,439.00000	3,411	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		12.00000	13	32.79	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,672.00000	4,644	32.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		428.00000	440	18.42	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		339.00000	322	18.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call		328.00000	337	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put		488.00000	468	19.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		169.00000	173	21.95	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		1,029.00000	1,004	21.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		101.00000	103	24.57	0.00	0	18,339.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,611.00000	1,584	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		62.00000	63	27.16	0.00	0	28,586.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		2,273.00000	2,245	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call		193.00000	198	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put		904.00000	879	21.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call		72.00000	74	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	9.65	Put			2,083.00000	2,055	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call			297.00000	304	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put			557.00000	536	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			256.00000	263	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			667.00000	644	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call			244.00000	250	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put			705.00000	682	20.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call			269.00000	276	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put			629.00000	607	19.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			222.00000	227	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			782.00000	759	20.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			177.00000	181	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			987.00000	962	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			185.00000	189	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			945.00000	920	21.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			202.00000	207	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			863.00000	838	21.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			212.00000	217	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			822.00000	798	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call			162.00000	166	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			1,072.00000	1,047	22.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call			149.00000	152	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put			1,159.00000	1,133	22.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			155.00000	159	22.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			1,115.00000	1,090	22.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			137.00000	140	22.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			1,247.00000	1,221	22.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			121.00000	124	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			1,382.00000	1,355	23.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			108.00000	110	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,519.00000	1,492	24.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			117.00000	119	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,427.00000	1,400	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			126.00000	129	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			1,337.00000	1,310	23.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			91.00000	92	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,751.00000	1,724	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			85.00000	86	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,845.00000	1,818	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			77.00000	78	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,987.00000	1,960	26.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			82.00000	83	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,892.00000	1,865	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			72.00000	74	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			2,083.00000	2,055	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	11.50	Call			23.00000	23	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,883.00000	3,855	31.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			75.00000	76	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			2,035.00000	2,007	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			60.00000	61	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			2,320.00000	2,292	27.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			54.00000	55	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,464.00000	2,436	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			45.00000	46	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,706.00000	2,677	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			52.00000	53	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,512.00000	2,484	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			58.00000	59	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,368.00000	2,340	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			58.00000	59	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			2,368.00000	2,340	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			50.00000	51	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,561.00000	2,532	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			50.00000	51	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,561.00000	2,532	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			40.00000	41	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			2,900.00000	2,872	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			39.00000	39	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,949.00000	2,921	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			41.00000	42	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			2,852.00000	2,823	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			37.00000	38	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			2,998.00000	2,969	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			34.00000	35	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			3,145.00000	3,116	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			30.00000	30	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			3,390.00000	3,361	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			26.00000	26	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			3,636.00000	3,608	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			27.00000	27	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			3,587.00000	3,558	30.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			28.00000	28	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,488.00000	3,460	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			27.00000	28	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,538.00000	3,509	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			32.00000	33	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			3,243.00000	3,214	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			33.00000	34	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			3,194.00000	3,165	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			30.00000	31	30.26	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	10.95	Put		3,341.00000	3,312	30.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		29.00000	29	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		3,439.00000	3,411	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		31.00000	32	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,292.00000	3,263	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		35.00000	36	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		3,096.00000	3,067	29.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		37.00000	38	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,998.00000	2,969	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		33.00000	34	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		3,194.00000	3,165	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		25.00000	26	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,686.00000	3,657	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		24.00000	24	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,824.00000	3,795	31.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		25.00000	25	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,735.00000	3,706	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		25.00000	25	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,735.00000	3,706	31.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		24.00000	24	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,784.00000	3,756	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		21.00000	22	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		4,032.00000	4,003	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		23.00000	24	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		3,834.00000	3,805	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		20.00000	20	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		4,130.00000	4,101	32.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		22.00000	23	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		3,933.00000	3,904	31.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		22.00000	22	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,982.00000	3,953	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		67.00000	68	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		2,177.00000	2,150	26.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		54.00000	55	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		2,464.00000	2,436	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		47.00000	48	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		2,657.00000	2,629	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		44.00000	45	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		2,754.00000	2,726	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		10.00000	10	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		4,920.00000	4,892	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		79.00000	81	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		1,940.00000	1,912	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		22.00000	22	32.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		3,982.00000	3,953	32.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	13.70	Call		4.00000	4	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		6,064.00000	6,036	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		88.00000	89	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,798.00000	1,770	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		32.00000	33	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		3,243.00000	3,214	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		4.00000	5	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		5,915.00000	5,886	33.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		94.00000	96	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		1,704.00000	1,677	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		5.00000	5	33.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		5,815.00000	5,787	33.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		97.00000	99	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,658.00000	1,630	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		28.00000	28	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,488.00000	3,460	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		5.00000	5	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		5,765.00000	5,737	33.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		104.00000	106	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,565.00000	1,538	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		5.00000	6	33.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		5,666.00000	5,637	33.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		18.00000	18	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		4,228.00000	4,200	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		3.00000	3	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		6,313.00000	6,285	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		70.00000	71	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		2,130.00000	2,102	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		20.00000	21	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		4,081.00000	4,052	32.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		19.00000	19	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,179.00000	4,150	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		3.00000	3	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		6,263.00000	6,235	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		18.00000	18	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		4,228.00000	4,200	32.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		16.00000	17	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		4,327.00000	4,298	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		15.00000	16	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		4,425.00000	4,397	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		2.00000	3	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		6,513.00000	6,484	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		65.00000	66	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		2,225.00000	2,197	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		25.00000	26	31.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,686.00000	3,657	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		19.00000	19	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		4,179.00000	4,150	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		17.00000	18	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		4,278.00000	4,249	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		3.00000	3	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		6,363.00000	6,334	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		3.00000	4	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		6,164.00000	6,135	33.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		91.00000	92	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,751.00000	1,724	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		4.00000	5	33.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,865.00000	5,836	33.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		131.00000	134	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		1,292.00000	1,265	23.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		6.00000	6	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,566.00000	5,538	33.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		117.00000	119	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,427.00000	1,400	23.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		36.00000	37	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,047.00000	3,018	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		27.00000	28	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,538.00000	3,509	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		5.00000	6	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		5,715.00000	5,687	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		31.00000	32	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		3,292.00000	3,263	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		24.00000	24	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,784.00000	3,756	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		4.00000	5	33.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		5,964.00000	5,936	33.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		39.00000	39	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,949.00000	2,921	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		36.00000	37	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		3,047.00000	3,018	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call		5.00000	6	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put		5,616.00000	5,587	33.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call		112.00000	115	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put		1,473.00000	1,446	23.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call		4.00000	5	33.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put		6,014.00000	5,986	33.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call		6.00000	7	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put		5,516.00000	5,488	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call		43.00000	43	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put		2,803.00000	2,774	28.71	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 15/03/2010 Currency Future	13.00	Call			7.00000	7	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			5,367.00000	5,339	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			44.00000	45	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,754.00000	2,726	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			7.00000	8	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			5,317.00000	5,289	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			8.00000	8	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			5,218.00000	5,190	33.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			49.00000	49	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,609.00000	2,581	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			45.00000	46	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,706.00000	2,677	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			7.00000	8	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			5,268.00000	5,239	33.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			56.00000	57	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			2,416.00000	2,388	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			10.00000	11	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,871.00000	4,842	32.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			65.00000	66	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			2,225.00000	2,197	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			11.00000	12	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Put			4,771.00000	4,743	32.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call			282.00000	290	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put			593.00000	571	19.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			12.00000	12	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,722.00000	4,694	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			52.00000	53	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,512.00000	2,484	27.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			49.00000	49	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,609.00000	2,581	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call			9.00000	9	33.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put			5,069.00000	5,041	33.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			62.00000	63	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			2,273.00000	2,245	27.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call			11.00000	11	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put			4,821.00000	4,793	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			70.00000	71	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			2,130.00000	2,102	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			82.00000	83	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,892.00000	1,865	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call			12.00000	12	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put			4,722.00000	4,694	32.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			88.00000	89	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,798.00000	1,770	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call			13.00000	13	32.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,623.00000	4,595	32.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Call		453.00000	466	18.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.50	Put		314.00000	297	18.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		3,990.00000	4,019	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,492.00000	2,521	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		2.00000	2	23.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,041.00000	1,066	17.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		51.00000	47	17.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		9.00000	10	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		5,019.00000	4,991	33.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		8,011.00000	7,982	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,240.00000	4,269	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		2,741.00000	2,770	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		2.00000	1	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,270.00000	1,298	18.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		31.00000	29	18.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		1.00000	1	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,761.00000	7,732	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		564.00000	580	18.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		224.00000	212	18.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		104.00000	106	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,565.00000	1,538	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		97.00000	99	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		1,658.00000	1,630	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		75.00000	76	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		2,035.00000	2,007	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call		16.00000	16	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put		4,376.00000	4,348	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call		2,542.00000	2,571	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put		2.00000	2	24.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call		1,556.00000	1,584	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put		16.00000	15	19.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call		692.00000	712	17.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put		153.00000	143	17.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call		14.00000	15	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put		4,475.00000	4,446	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call		6.00000	7	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put		5,466.00000	5,438	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		2,691.00000	2,720	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		2.00000	2	25.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		1,701.00000	1,730	20.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		12.00000	11	20.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	6.95	Call			800.00000	822	17.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			110.00000	103	17.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			1,750.00000	1,779	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			10.00000	10	20.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			838.00000	860	17.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			98.00000	91	17.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			2,791.00000	2,820	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			1.00000	1	25.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			1,799.00000	1,828	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			9.00000	9	20.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			876.00000	900	17.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			87.00000	81	17.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			2,592.00000	2,621	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			2.00000	2	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			1,604.00000	1,633	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			14.00000	14	19.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			727.00000	747	17.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			138.00000	129	17.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			2,891.00000	2,920	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			1,897.00000	1,926	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			7.00000	7	20.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			957.00000	981	17.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			67.00000	63	17.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			2,941.00000	2,970	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			1,946.00000	1,975	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			6.00000	6	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			998.00000	1,023	17.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			59.00000	55	17.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			13.00000	14	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Put			4,574.00000	4,545	32.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call			3,090.00000	3,119	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put			1.00000	1	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call			2,094.00000	2,123	21.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put			5.00000	5	21.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call			1,131.00000	1,158	17.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put			42.00000	39	17.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call			6.00000	7	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put			5,417.00000	5,388	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call			3,140.00000	3,169	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put			1.00000	1	27.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call			2,144.00000	2,173	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put			4.00000	4	22.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call			1,177.00000	1,204	18.10	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	6.50	Put		38.00000	35	18.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,240.00000	3,269	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		1.00000	1	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,243.00000	2,272	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		4.00000	4	22.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		506.00000	521	18.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		267.00000	252	18.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,190.00000	3,219	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	1	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,194.00000	2,223	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		4.00000	4	22.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,224.00000	1,251	18.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		34.00000	32	18.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		479.00000	493	18.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		290.00000	274	18.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,040.00000	3,070	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	27.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,045.00000	2,074	21.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		5.00000	5	21.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,086.00000	1,112	17.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		46.00000	43	17.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,290.00000	3,319	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		1.00000	1	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,293.00000	2,322	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		3.00000	3	22.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,317.00000	1,345	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		28.00000	26	18.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		535.00000	550	18.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		245.00000	231	18.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,440.00000	3,469	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		0.00000	0	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,442.00000	2,471	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		3.00000	3	23.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Call		1,460.00000	1,488	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put		20.00000	19	19.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call		3,540.00000	3,569	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put		0.00000	0	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call		9.00000	10	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put		4,970.00000	4,941	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call		2.00000	3	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put		6,463.00000	6,434	33.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call		0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put		8,461.00000	8,432	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call		2.00000	2	33.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put		6,563.00000	6,534	33.64	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	16.20	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,561.00000	8,532	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,340.00000	3,369	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			1.00000	0	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,343.00000	2,372	23.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			3.00000	3	23.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,365.00000	1,392	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			25.00000	23	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			2.00000	2	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,662.00000	6,633	33.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,661.00000	8,632	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			2.00000	2	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,762.00000	6,733	33.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,761.00000	8,731	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			2.00000	2	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,712.00000	6,683	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,711.00000	8,682	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			1.00000	2	33.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,912.00000	6,883	33.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,911.00000	8,881	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			1.00000	2	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,962.00000	6,933	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,961.00000	8,931	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			2,991.00000	3,020	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			1,995.00000	2,024	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			6.00000	6	21.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			1.00000	1	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Put			7,012.00000	6,983	33.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put			9,011.00000	8,981	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call			2.00000	2	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put			6,812.00000	6,783	33.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put			8,811.00000	8,781	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call			3,490.00000	3,519	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put			0.00000	0	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call			1,508.00000	1,536	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put			18.00000	17	19.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call			659.00000	677	18.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	7.15	Put			169.00000	159	18.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call			14.00000	14	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put			4,524.00000	4,496	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put			8,511.00000	8,482	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call			3,590.00000	3,619	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put			0.00000	0	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call			3.00000	3	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put			6,413.00000	6,384	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put			8,411.00000	8,382	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call			3,640.00000	3,669	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put			0.00000	0	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call			2,641.00000	2,670	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put			2.00000	2	24.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call			1,653.00000	1,681	19.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put			13.00000	12	19.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put			8,361.00000	8,332	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call			3,390.00000	3,419	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put			0.00000	0	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call			2,392.00000	2,421	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put			3.00000	3	23.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call			1,412.00000	1,440	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put			22.00000	21	19.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call			594.00000	611	18.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put			205.00000	193	18.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call			2.00000	2	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put			6,612.00000	6,584	33.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put			8,611.00000	8,582	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call			2.00000	2	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put			6,862.00000	6,833	33.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put			8,861.00000	8,831	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Call			3,740.00000	3,769	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put			0.00000	0	31.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put			8,261.00000	8,232	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call			3,790.00000	3,819	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put			0.00000	0	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call			3.00000	4	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put			6,213.00000	6,185	33.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call			0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put			8,211.00000	8,182	32.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.80	Call		3,840.00000	3,869	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put		0.00000	0	32.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call		2,841.00000	2,870	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put		1.00000	1	25.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call		1,848.00000	1,877	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put		8.00000	8	20.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call		916.00000	940	17.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put		77.00000	71	17.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call		0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put		8,161.00000	8,132	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call		3,940.00000	3,969	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put		0.00000	0	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		2,941.00000	2,970	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		1.00000	1	26.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		1,946.00000	1,975	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		6.00000	6	21.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		998.00000	1,023	17.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		59.00000	55	17.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call		0.00000	0	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put		8,061.00000	8,032	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call		4,090.00000	4,119	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put		0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,090.00000	3,119	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,094.00000	2,123	21.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		5.00000	5	21.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,131.00000	1,158	17.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		42.00000	39	17.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Call		428.00000	440	18.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put		339.00000	322	18.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call		0.00000	0	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put		7,911.00000	7,882	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call		4,040.00000	4,069	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put		0.00000	0	33.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call		0.00000	0	32.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put		7,961.00000	7,932	32.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			7.79770	7.76890		18.91	0.00	0	16,447.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		826.00000	844	17.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		207.00000	197	17.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		503.00000	515	18.83	0.00	0	433.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		484.00000	467	18.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		484.00000	493	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		515.00000	495	18.91	0.00	0	100.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		197.00000	199	23.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,528.00000	1,501	23.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	7.80	Call			484.00000	493	18.91	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put			515.00000	495	18.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call			466.00000	474	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Put			547.00000	527	19.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call			525.00000	537	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put			456.00000	440	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call			346.00000	351	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put			827.00000	803	20.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call			334.00000	338	20.55	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put			865.00000	841	20.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call			432.00000	439	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			613.00000	592	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call			46.00000	46	31.06	0.00	0	29,759.00
\$ / R On 14/06/2010 Currency Future	12.15	Put			4,428.00000	4,399	31.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			29.00000	28	33.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,660.00000	5,631	33.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			4.00000	4	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,735.00000	9,706	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Call			448.00000	456	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put			580.00000	559	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call			166.00000	167	24.14	0.00	0	3,163.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,798.00000	1,770	24.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			121.00000	121	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			2,352.00000	2,324	25.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call			572.00000	585	18.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Put			403.00000	387	18.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Call			416.00000	423	19.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put			647.00000	625	19.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			311.00000	315	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			942.00000	917	20.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call			400.00000	407	19.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put			682.00000	659	19.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			372.00000	378	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			753.00000	730	20.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Call			358.00000	364	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.20	Put			790.00000	766	20.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			322.00000	327	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			903.00000	879	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Call			290.00000	294	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put			1,021.00000	996	21.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			271.00000	274	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			1,102.00000	1,076	21.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			300.00000	304	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			981.00000	956	21.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			280.00000	284	21.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	8.55	Put			1,061.00000	1,036	21.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			262.00000	265	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			1,143.00000	1,117	21.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			186.00000	187	23.48	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,617.00000	1,590	23.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call			253.00000	256	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put			1,184.00000	1,159	21.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			237.00000	240	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			1,269.00000	1,242	22.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call			245.00000	248	22.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put			1,226.00000	1,200	22.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call			230.00000	232	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put			1,311.00000	1,285	22.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call			210.00000	211	22.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put			1,441.00000	1,414	22.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			223.00000	225	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			1,354.00000	1,327	22.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			203.00000	205	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,484.00000	1,457	22.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			192.00000	193	23.32	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,573.00000	1,545	23.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			216.00000	218	22.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,397.00000	1,370	22.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			158.00000	159	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,889.00000	1,861	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			146.00000	147	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			2,027.00000	1,999	24.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			154.00000	154	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,935.00000	1,907	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			139.00000	139	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			2,120.00000	2,092	25.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			150.00000	150	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,981.00000	1,953	24.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			52.00000	52	30.63	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	11.90	Put			4,183.00000	4,154	30.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call			142.00000	143	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put			2,074.00000	2,045	25.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call			111.00000	112	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put			2,493.00000	2,464	26.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			98.00000	98	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,729.00000	2,701	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call			109.00000	109	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put			2,540.00000	2,511	26.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			118.00000	118	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,399.00000	2,370	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 14/06/2010 Currency Future	9.40	Call			166.00000	167	24.14	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put			1,798.00000	1,770	24.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			135.00000	136	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			2,166.00000	2,138	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			128.00000	128	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,259.00000	2,231	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call			114.00000	115	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put			2,446.00000	2,417	26.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			103.00000	103	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,634.00000	2,606	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call			42.00000	42	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put			4,673.00000	4,644	31.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			131.00000	132	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,212.00000	2,184	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			124.00000	125	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			2,305.00000	2,277	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call			106.00000	106	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put			2,587.00000	2,558	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			100.00000	101	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,682.00000	2,653	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call			41.00000	41	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put			4,722.00000	4,693	31.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call			128.00000	128	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put			2,259.00000	2,231	25.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call			103.00000	103	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put			2,634.00000	2,606	26.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call			93.00000	94	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put			2,824.00000	2,796	27.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call			38.00000	38	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put			4,870.00000	4,841	31.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call			118.00000	118	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put			2,399.00000	2,370	26.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call			100.00000	101	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put			2,682.00000	2,653	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Call			96.00000	96	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,777.00000	2,748	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			91.00000	91	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,872.00000	2,844	27.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			87.00000	87	27.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,968.00000	2,939	27.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			36.00000	36	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			5,017.00000	4,988	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			131.00000	132	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			2,212.00000	2,184	25.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			39.00000	39	31.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.55	Put		4,820.00000	4,791	31.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		162.00000	163	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,843.00000	1,815	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		124.00000	125	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		2,305.00000	2,277	25.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		525.00000	537	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		456.00000	440	18.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		135.00000	136	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		2,166.00000	2,138	25.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call		45.00000	45	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put		4,477.00000	4,448	31.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		548.00000	561	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		429.00000	413	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call		171.00000	172	23.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put		1,752.00000	1,724	23.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call		162.00000	163	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put		1,843.00000	1,815	24.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call		44.00000	44	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put		4,526.00000	4,497	31.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call		176.00000	177	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put		1,707.00000	1,679	23.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call		4,020.00000	4,048	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put		1.00000	1	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call		2,525.00000	2,554	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put		7.00000	6	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call		1,114.00000	1,138	17.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put		95.00000	91	17.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call		67.00000	67	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put		3,548.00000	3,519	29.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call		20.00000	20	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put		6,501.00000	6,473	34.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call		11.00000	11	35.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put		7,992.00000	7,963	35.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,269.00000	4,298	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call		2,774.00000	2,802	23.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put		5.00000	5	23.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call		1,329.00000	1,355	17.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put		60.00000	57	17.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call		74.00000	74	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Put		3,305.00000	3,277	28.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		40.00000	40	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,771.00000	4,742	31.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		23.00000	23	34.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		6,254.00000	6,225	34.12	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	15.50	Call		12.00000	12	35.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,743.00000	7,714	35.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		704.00000	720	18.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		285.00000	272	18.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		181.00000	182	23.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,662.00000	1,634	23.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		154.00000	154	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,935.00000	1,907	24.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		53.00000	53	30.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		4,134.00000	4,105	30.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		2,575.00000	2,604	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		6.00000	6	22.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		1,602.00000	1,629	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		33.00000	31	18.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		794.00000	812	17.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		225.00000	214	17.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		68.00000	68	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,499.00000	3,471	28.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		31.00000	30	32.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		5,462.00000	5,433	32.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		1,790.00000	1,818	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		21.00000	20	18.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		927.00000	947	17.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		159.00000	149	17.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		50.00000	50	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		4,281.00000	4,252	30.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		33.00000	33	32.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		5,264.00000	5,235	32.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		64.00000	64	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,645.00000	3,617	29.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		43.00000	43	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,624.00000	4,595	31.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		29.00000	29	33.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,610.00000	5,581	33.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		2,823.00000	2,852	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		5.00000	4	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		1,838.00000	1,865	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		19.00000	18	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		963.00000	983	17.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		144.00000	136	17.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		432.00000	439	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		613.00000	592	19.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		62.00000	62	29.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,743.00000	3,714	29.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		28.00000	28	33.32	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	13.45	Put		5,709.00000	5,680	33.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		2,674.00000	2,703	22.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		5.00000	5	22.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Call		1,696.00000	1,723	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put		27.00000	25	18.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		859.00000	878	17.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		190.00000	180	17.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		386.00000	392	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		717.00000	694	19.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call		89.00000	89	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put		2,920.00000	2,891	27.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call		59.00000	58	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put		3,890.00000	3,861	29.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call		27.00000	27	33.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put		5,858.00000	5,829	33.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call		2,625.00000	2,653	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put		6.00000	6	22.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call		1,649.00000	1,676	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put		30.00000	28	18.25	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call		58.00000	57	30.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put		3,939.00000	3,910	30.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call		38.00000	38	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put		4,919.00000	4,890	31.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call		26.00000	26	33.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put		5,907.00000	5,878	33.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call		85.00000	85	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put		3,016.00000	2,987	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call		57.00000	56	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put		3,988.00000	3,959	30.21	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call		37.00000	37	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put		4,968.00000	4,939	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call		26.00000	26	33.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put		5,957.00000	5,928	33.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call		61.00000	61	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put		3,792.00000	3,763	29.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call		28.00000	27	33.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put		5,759.00000	5,730	33.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call		2,873.00000	2,902	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put		4.00000	4	23.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call		1,886.00000	1,913	18.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put		17.00000	16	18.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call		999.00000	1,020	17.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put		131.00000	123	17.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		98.00000	98	26.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,729.00000	2,701	26.95	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	11.40	Call			63.00000	63	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,694.00000	3,665	29.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			2,923.00000	2,952	24.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			4.00000	4	24.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			1,934.00000	1,962	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			15.00000	14	18.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,037.00000	1,058	17.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Put			118.00000	110	17.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,973.00000	3,001	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			4.00000	4	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,982.00000	2,010	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			13.00000	12	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,075.00000	1,097	17.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			106.00000	99	17.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			66.00000	66	29.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,597.00000	3,568	29.20	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			44.00000	43	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,575.00000	4,546	31.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			30.00000	29	33.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,561.00000	5,532	33.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,122.00000	3,151	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			3.00000	3	25.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,129.00000	2,158	19.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			10.00000	10	19.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,199.00000	1,224	17.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			80.00000	76	17.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			70.00000	70	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			3,451.00000	3,422	28.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			31.00000	31	32.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			5,412.00000	5,383	32.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,172.00000	3,200	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			3.00000	3	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,179.00000	2,207	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			10.00000	10	19.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,242.00000	1,267	17.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			73.00000	69	17.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			71.00000	71	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			3,402.00000	3,373	28.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			47.00000	47	30.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			4,379.00000	4,350	30.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			32.00000	32	32.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			5,363.00000	5,334	32.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,221.00000	3,250	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			3.00000	3	25.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,228.00000	2,257	20.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	5.55	Put		9.00000	9	20.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call		1,285.00000	1,311	17.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put		66.00000	63	17.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call		597.00000	610	18.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put		378.00000	363	18.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call		73.00000	73	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put		3,354.00000	3,325	28.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Call		48.00000	49	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		4,330.00000	4,301	30.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		32.00000	32	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		5,313.00000	5,285	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,271.00000	3,300	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		2.00000	2	25.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,278.00000	2,306	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		9.00000	9	20.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		622.00000	636	18.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		353.00000	339	18.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,072.00000	3,101	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,080.00000	2,109	19.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		11.00000	11	19.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,156.00000	1,181	17.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		87.00000	83	17.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		18.00000	18	34.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,749.00000	6,720	34.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		60.00000	60	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,841.00000	3,812	29.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		18.00000	18	34.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,799.00000	6,770	34.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		17.00000	17	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,849.00000	6,820	34.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		3,471.00000	3,499	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		2.00000	2	26.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		2,476.00000	2,505	21.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		7.00000	7	21.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		1,510.00000	1,536	18.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		41.00000	38	18.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		733.00000	750	18.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		264.00000	252	18.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		36.00000	35	32.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		5,067.00000	5,038	32.19	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		20.00000	20	34.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		6,551.00000	6,522	34.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		3,520.00000	3,549	27.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		2.00000	2	27.07	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 14/06/2010 Currency Future	6.25	Call			1,556.00000	1,582	18.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put			37.00000	35	18.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call			763.00000	780	18.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put			244.00000	232	18.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call			8.00000	8	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put			8,489.00000	8,461	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call			3,421.00000	3,450	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Put			2.00000	2	26.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,426.00000	2,455	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			7.00000	7	21.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,464.00000	1,490	17.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			45.00000	43	17.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			19.00000	19	34.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,601.00000	6,572	34.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			8.00000	8	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,589.00000	8,560	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,321.00000	3,350	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	2	26.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,327.00000	2,356	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			8.00000	8	20.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,374.00000	1,400	17.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			55.00000	52	17.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			649.00000	663	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			330.00000	316	18.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			19.00000	19	34.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,700.00000	6,671	34.57	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			7.00000	7	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,688.00000	8,660	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			7.00000	7	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,788.00000	8,759	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			7.00000	7	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,738.00000	8,709	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			85.00000	85	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			3,016.00000	2,987	27.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			37.00000	37	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,968.00000	4,939	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			17.00000	17	34.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,948.00000	6,919	34.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			6.00000	6	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,937.00000	8,909	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			17.00000	17	34.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,948.00000	6,919	34.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,022.00000	3,051	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			4.00000	3	24.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,031.00000	2,059	19.02	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 14/06/2010 Currency Future	5.75	Put		12.00000	12	19.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call		83.00000	83	27.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put		3,064.00000	3,035	27.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call		16.00000	16	34.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put		6,998.00000	6,969	34.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call		6.00000	6	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put		8,987.00000	8,958	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Call		81.00000	81	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put		3,112.00000	3,083	27.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call		16.00000	16	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put		7,047.00000	7,018	34.91	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call		6.00000	6	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put		9,037.00000	9,008	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call		7.00000	7	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put		8,838.00000	8,809	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call		8.00000	8	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put		8,539.00000	8,510	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call		3,570.00000	3,599	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put		1.00000	1	27.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call		21.00000	21	34.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put		6,452.00000	6,423	34.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call		9.00000	9	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put		8,440.00000	8,411	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call		3,620.00000	3,649	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put		1.00000	1	27.56	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call		21.00000	21	34.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put		6,402.00000	6,373	34.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call		9.00000	9	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put		8,390.00000	8,361	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call		3,720.00000	3,749	28.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put		1.00000	1	28.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call		2,724.00000	2,753	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put		5.00000	5	22.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call		1,743.00000	1,770	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put		24.00000	22	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call		893.00000	912	17.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put		174.00000	164	17.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call		22.00000	22	34.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put		6,303.00000	6,274	34.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call		9.00000	9	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put		8,290.00000	8,262	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call		3,770.00000	3,799	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put		1.00000	1	28.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call		10.00000	10	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put		8,241.00000	8,212	35.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.90	Call			3,870.00000	3,899	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			1.00000	1	28.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			24.00000	24	34.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			6,155.00000	6,126	34.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			10.00000	10	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			8,141.00000	8,112	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			3,920.00000	3,948	29.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Put			1.00000	1	29.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call			24.00000	24	33.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put			6,105.00000	6,077	33.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call			10.00000	10	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put			8,092.00000	8,063	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call			3,820.00000	3,849	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put			1.00000	1	28.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call			2,823.00000	2,852	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put			5.00000	4	23.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call			1,838.00000	1,865	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put			19.00000	18	18.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call			963.00000	983	17.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put			144.00000	136	17.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call			51.00000	51	30.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put			4,232.00000	4,203	30.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call			23.00000	23	34.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put			6,204.00000	6,175	34.08	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call			10.00000	10	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put			8,191.00000	8,162	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call			3,970.00000	3,998	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put			1.00000	1	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			2,973.00000	3,001	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			4.00000	4	24.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			1,982.00000	2,010	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			13.00000	12	18.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,075.00000	1,097	17.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			106.00000	99	17.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call			54.00000	54	30.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put			4,085.00000	4,057	30.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call			25.00000	25	33.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put			6,056.00000	6,027	33.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call			11.00000	11	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put			8,042.00000	8,013	35.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call			56.00000	55	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put			4,037.00000	4,008	30.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call			25.00000	25	33.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put			6,007.00000	5,978	33.84	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call			4,069.00000	4,098	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
\$ / R On 14/06/2010 Currency Future	3.70	Put		1.00000	0	29.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,072.00000	3,101	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	24.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,080.00000	2,109	19.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		11.00000	11	19.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,156.00000	1,181	17.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		87.00000	83	17.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Call		11.00000	11	35.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put		7,942.00000	7,914	35.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			7.92650	7.89780		19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call		595.00000	605	19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put		597.00000	579	19.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call		576.00000	586	19.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put		628.00000	610	19.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		615.00000	626	19.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		567.00000	550	19.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call		636.00000	648	19.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put		538.00000	521	19.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call		615.00000	626	19.11	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put		567.00000	550	19.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call		439.00000	446	20.63	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put		941.00000	919	20.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call		525.00000	534	19.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put		727.00000	708	19.77	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call		542.00000	551	19.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put		694.00000	674	19.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call		509.00000	518	19.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put		762.00000	742	19.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Call		465.00000	473	20.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put		868.00000	847	20.34	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call		480.00000	488	20.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put		832.00000	811	20.20	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call		3,502.00000	3,530	25.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put		4.00000	4	25.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call		2,513.00000	2,541	20.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put		15.00000	15	20.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call		1,568.00000	1,594	17.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put		70.00000	67	17.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call		832.00000	849	18.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put		334.00000	322	18.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call		168.00000	169	26.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put		2,670.00000	2,642	26.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call		84.00000	84	30.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put		4,586.00000	4,557	30.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call		47.00000	47	33.54	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	14.40	Put		6,549.00000	6,521	33.54	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call		25.00000	25	35.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put		8,528.00000	8,499	35.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call		3,651.00000	3,680	25.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put		3.00000	3	25.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call		2,660.00000	2,689	21.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put		12.00000	12	21.33	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call		1,702.00000	1,728	18.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put		54.00000	52	18.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call		918.00000	937	18.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put		271.00000	261	18.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call		179.00000	180	25.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put		2,531.00000	2,504	25.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call		88.00000	88	30.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put		4,440.00000	4,412	30.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call		49.00000	49	33.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put		6,401.00000	6,373	33.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call		27.00000	27	35.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put		8,379.00000	8,351	35.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call		3,601.00000	3,630	25.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put		3.00000	3	25.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call		2,611.00000	2,639	21.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put		13.00000	13	21.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call		1,657.00000	1,683	18.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put		59.00000	57	18.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call		889.00000	907	18.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put		291.00000	280	18.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call		175.00000	176	25.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put		2,577.00000	2,550	25.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call		86.00000	87	30.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Put		4,489.00000	4,460	30.17	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call		48.00000	48	33.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put		6,450.00000	6,422	33.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call		27.00000	27	35.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put		8,429.00000	8,400	35.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call		3,751.00000	3,779	26.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put		3.00000	3	26.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call		2,759.00000	2,787	21.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put		11.00000	11	21.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call		1,793.00000	1,820	18.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put		45.00000	43	18.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call		980.00000	1,000	17.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put		232.00000	224	17.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call		187.00000	188	25.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put		2,439.00000	2,412	25.49	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	12.15	Call			91.00000	91	29.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put			4,343.00000	4,315	29.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call			50.00000	51	33.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put			6,303.00000	6,274	33.22	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call			28.00000	28	35.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put			8,281.00000	8,252	35.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call			3,800.00000	3,829	26.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put			3.00000	3	26.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call			2,808.00000	2,837	21.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put			10.00000	10	21.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call			1,839.00000	1,866	18.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put			41.00000	39	18.30	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call			1,012.00000	1,033	17.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put			215.00000	207	17.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call			191.00000	192	25.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put			2,393.00000	2,366	25.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call			93.00000	93	29.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put			4,295.00000	4,267	29.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call			51.00000	51	33.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put			6,253.00000	6,225	33.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call			29.00000	29	35.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put			8,231.00000	8,203	35.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call			3,850.00000	3,879	26.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put			2.00000	2	26.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call			2,857.00000	2,886	22.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put			9.00000	9	22.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call			1,885.00000	1,912	18.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put			37.00000	36	18.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call			1,046.00000	1,067	17.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			198.00000	190	17.64	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Call			195.00000	197	25.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			2,347.00000	2,320	25.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			94.00000	95	29.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			4,246.00000	4,218	29.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			52.00000	52	33.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			6,204.00000	6,176	33.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			30.00000	30	35.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			8,182.00000	8,153	35.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			3,950.00000	3,978	27.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			2.00000	2	27.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			2,956.00000	2,985	22.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			8.00000	8	22.62	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			1,979.00000	2,006	18.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			31.00000	30	18.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,114.00000	1,137	17.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	6.95	Put			166.00000	160	17.45	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			204.00000	206	25.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			2,256.00000	2,230	25.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			98.00000	98	29.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			4,150.00000	4,122	29.58	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			54.00000	54	32.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			6,106.00000	6,077	32.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			31.00000	31	35.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			8,083.00000	8,055	35.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			4,000.00000	4,028	27.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			2.00000	2	27.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			3,005.00000	3,034	22.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			8.00000	8	22.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			2,026.00000	2,053	18.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			28.00000	27	18.53	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,150.00000	1,173	17.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			152.00000	146	17.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			209.00000	211	24.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			2,211.00000	2,184	24.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			99.00000	100	29.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			4,102.00000	4,073	29.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			54.00000	55	32.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			6,057.00000	6,028	32.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			32.00000	32	35.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			8,034.00000	8,005	35.44	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,099.00000	4,128	27.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	1	27.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,105.00000	3,133	23.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			7.00000	7	23.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,122.00000	2,150	18.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Put			25.00000	24	18.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call			1,229.00000	1,253	17.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put			132.00000	126	17.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call			218.00000	220	24.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put			2,120.00000	2,093	24.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call			102.00000	103	29.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put			4,005.00000	3,976	29.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call			56.00000	56	32.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put			5,958.00000	5,930	32.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call			33.00000	33	35.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put			7,935.00000	7,906	35.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call			4,049.00000	4,078	27.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put			2.00000	2	27.36	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call			3,055.00000	3,084	23.06	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put			7.00000	7	23.06	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 13/09/2010 Currency Future	5.85	Call			2,074.00000	2,102	18.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put			26.00000	25	18.74	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call			1,189.00000	1,212	17.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put			141.00000	136	17.42	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call			213.00000	215	24.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put			2,165.00000	2,139	24.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call			101.00000	101	29.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put			4,053.00000	4,025	29.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call			55.00000	55	32.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put			6,007.00000	5,979	32.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call			32.00000	32	35.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put			7,984.00000	7,956	35.38	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.04080		8.01210		19.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call			688.00000	700	19.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put			676.00000	659	19.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call			670.00000	680	19.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put			708.00000	689	19.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call			652.00000	662	19.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put			740.00000	721	19.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call			708.00000	720	19.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put			646.00000	629	19.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call			516.00000	524	20.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Put			1,054.00000	1,033	20.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call			503.00000	511	20.84	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put			1,091.00000	1,070	20.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call			618.00000	628	19.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put			806.00000	787	19.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call			635.00000	645	19.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put			773.00000	754	19.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call			586.00000	595	20.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put			874.00000	855	20.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call			557.00000	565	20.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put			945.00000	924	20.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call			529.00000	537	20.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put			1,017.00000	996	20.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call			543.00000	551	20.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put			981.00000	960	20.47	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call			3,519.00000	3,548	23.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put			7.00000	7	23.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call			2,536.00000	2,564	19.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put			24.00000	24	19.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call			1,616.00000	1,641	17.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put			104.00000	100	17.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call			916.00000	931	18.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put			404.00000	390	18.36	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 13/12/2010 Currency Future	10.50	Call			227.00000	229	25.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put			2,715.00000	2,689	25.37	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call			122.00000	124	29.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put			4,610.00000	4,583	29.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call			74.00000	75	32.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put			6,562.00000	6,534	32.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call			44.00000	45	34.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put			8,532.00000	8,504	34.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call			3,619.00000	3,647	24.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put			7.00000	7	24.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call			2,633.00000	2,661	20.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put			21.00000	21	20.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call			1,702.00000	1,727	17.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put			90.00000	86	17.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call			970.00000	986	18.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put			358.00000	345	18.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call			235.00000	238	25.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put			2,623.00000	2,597	25.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call			126.00000	127	29.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put			4,514.00000	4,486	29.07	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call			76.00000	77	32.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			6,464.00000	6,436	32.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			46.00000	47	34.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			8,434.00000	8,406	34.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call			3,569.00000	3,598	24.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put			7.00000	7	24.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call			2,585.00000	2,613	19.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put			23.00000	22	19.98	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call			1,659.00000	1,684	17.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put			97.00000	93	17.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Call			943.00000	958	18.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			381.00000	367	18.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			231.00000	234	25.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,669.00000	2,643	25.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			124.00000	125	29.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,562.00000	4,535	29.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			75.00000	76	32.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,513.00000	6,485	32.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			45.00000	46	34.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,483.00000	8,455	34.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			3,768.00000	3,796	25.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			6.00000	6	25.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			2,779.00000	2,807	20.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			17.00000	17	20.57	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			1,833.00000	1,859	18.06	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 13/12/2010 Currency Future	6.25	Put		71.00000	68	18.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call		1,057.00000	1,074	17.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put		295.00000	283	17.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		602.00000	611	19.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		840.00000	820	19.97	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call		249.00000	252	24.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put		2,487.00000	2,462	24.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call		131.00000	133	28.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put		4,369.00000	4,342	28.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call		79.00000	80	31.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put		6,317.00000	6,289	31.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call		48.00000	49	34.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put		8,286.00000	8,259	34.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call		3,817.00000	3,846	25.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put		5.00000	5	25.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call		2,828.00000	2,856	20.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put		16.00000	16	20.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call		1,878.00000	1,903	18.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put		66.00000	63	18.10	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call		1,087.00000	1,104	17.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put		275.00000	264	17.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call		254.00000	257	24.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put		2,442.00000	2,417	24.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call		133.00000	135	28.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put		4,321.00000	4,294	28.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call		80.00000	81	31.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put		6,268.00000	6,240	31.88	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call		49.00000	50	34.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put		8,237.00000	8,210	34.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call		3,867.00000	3,896	25.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put		5.00000	5	25.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call		2,877.00000	2,905	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Put		15.00000	14	20.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		1,922.00000	1,948	18.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		60.00000	58	18.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,118.00000	1,136	17.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		256.00000	245	17.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		259.00000	263	24.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		2,397.00000	2,372	24.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		135.00000	137	28.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		4,273.00000	4,246	28.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		81.00000	82	31.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		6,219.00000	6,191	31.82	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		50.00000	51	34.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		8,188.00000	8,161	34.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	4.10	Call			3,917.00000	3,945	25.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put			5.00000	5	25.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call			2,926.00000	2,954	21.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put			14.00000	13	21.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call			1,968.00000	1,994	18.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put			56.00000	53	18.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call			1,150.00000	1,168	17.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put			238.00000	228	17.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call			264.00000	268	24.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put			2,352.00000	2,327	24.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call			138.00000	139	28.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put			4,225.00000	4,198	28.59	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call			82.00000	83	31.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put			6,170.00000	6,142	31.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call			51.00000	52	34.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put			8,139.00000	8,112	34.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call			3,966.00000	3,995	26.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put			4.00000	4	26.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call			2,975.00000	3,003	21.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put			13.00000	12	21.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call			2,013.00000	2,039	18.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put			51.00000	49	18.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call			1,183.00000	1,201	17.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put			221.00000	211	17.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call			270.00000	273	24.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put			2,308.00000	2,283	24.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call			140.00000	141	28.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put			4,178.00000	4,151	28.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call			83.00000	84	31.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put			6,121.00000	6,094	31.70	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call			52.00000	53	34.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put			8,090.00000	8,063	34.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Call			4,016.00000	4,045	26.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put			4.00000	4	26.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call			3,024.00000	3,053	21.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put			12.00000	12	21.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call			2,059.00000	2,086	18.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put			47.00000	46	18.36	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call			1,217.00000	1,239	17.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put			204.00000	198	17.50	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call			275.00000	278	24.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put			2,263.00000	2,238	24.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call			142.00000	143	28.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put			4,130.00000	4,102	28.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call			85.00000	85	31.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	14.00	Put		6,072.00000	6,044	31.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		53.00000	54	34.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		8,041.00000	8,013	34.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		4,066.00000	4,094	26.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		4.00000	3	26.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call		3,073.00000	3,102	21.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put		11.00000	11	21.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call		2,106.00000	2,134	18.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put		44.00000	43	18.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call		1,254.00000	1,277	17.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put		192.00000	186	17.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call		280.00000	284	24.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put		2,218.00000	2,193	24.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call		144.00000	145	28.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put		4,082.00000	4,054	28.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call		85.00000	86	31.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put		6,023.00000	5,995	31.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call		54.00000	54	33.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put		7,992.00000	7,964	33.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.00580	11.92620		15.44	3,673,774.80	306	37,425.00
£ / R On 14/12/2009 Currency Future	11.95	Call		328.00000	366	15.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		352.00000	310	15.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		308.00000	340	15.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		382.00000	334	15.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		185.00000	206	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		659.00000	600	16.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		224.00000	249	16.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		548.00000	493	16.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		211.00000	233	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		584.00000	528	16.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		198.00000	219	16.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Put		621.00000	563	16.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		144.00000	160	17.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		818.00000	754	17.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		135.00000	150	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		859.00000	794	17.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		105.00000	117	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		1,029.00000	961	18.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		127.00000	141	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		901.00000	835	17.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		119.00000	133	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		943.00000	877	17.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		99.00000	110	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		1,073.00000	1,005	18.18	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.00	Call		87.00000	98	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		1,161.00000	1,092	18.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		93.00000	104	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		1,117.00000	1,048	18.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		82.00000	92	18.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		1,206.00000	1,136	18.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		73.00000	82	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		1,297.00000	1,226	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		61.00000	69	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		1,435.00000	1,363	19.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		46.00000	52	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		1,670.00000	1,596	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		44.00000	49	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,717.00000	1,643	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		41.00000	46	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		1,765.00000	1,691	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		44.00000	49	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,717.00000	1,643	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		39.00000	44	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,813.00000	1,738	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		37.00000	42	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,861.00000	1,786	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		32.00000	36	21.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		2,005.00000	1,930	21.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		33.00000	38	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,957.00000	1,882	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		55.00000	61	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		1,528.00000	1,455	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		69.00000	77	19.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		1,343.00000	1,271	19.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		52.00000	58	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		1,575.00000	1,502	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		41.00000	46	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		1,765.00000	1,691	20.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		35.00000	40	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		1,909.00000	1,834	20.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		33.00000	38	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		1,957.00000	1,882	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		37.00000	42	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		1,861.00000	1,786	20.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		49.00000	55	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		1,622.00000	1,549	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		55.00000	61	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		1,528.00000	1,455	19.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		58.00000	65	19.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.35	Put		1,482.00000	1,409	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		69.00000	77	19.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		1,343.00000	1,271	19.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		73.00000	82	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		1,297.00000	1,226	18.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		78.00000	87	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		1,251.00000	1,181	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		39.00000	44	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		1,813.00000	1,738	20.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		52.00000	58	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		1,575.00000	1,502	19.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call		78.00000	87	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put		1,251.00000	1,181	18.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		44.00000	49	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		1,717.00000	1,643	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		23.00000	26	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		2,397.00000	2,320	22.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		29.00000	32	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		2,103.00000	2,026	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		28.00000	31	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		2,152.00000	2,075	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		28.00000	31	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put		2,152.00000	2,075	21.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		27.00000	30	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		2,201.00000	2,124	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		24.00000	27	22.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		2,348.00000	2,271	22.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		21.00000	23	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		2,545.00000	2,467	23.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call		23.00000	25	22.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		2,446.00000	2,369	22.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		22.00000	24	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		2,496.00000	2,418	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		21.00000	22	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		2,594.00000	2,516	23.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		16.00000	17	25.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		2,990.00000	2,911	25.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		17.00000	18	24.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		2,940.00000	2,862	24.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		19.00000	21	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		2,693.00000	2,615	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		18.00000	19	24.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		2,792.00000	2,714	24.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		17.00000	18	24.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		2,891.00000	2,813	24.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	15.00	Call			15.00000	16	25.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			3,089.00000	3,011	25.42	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			15.00000	15	25.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			3,188.00000	3,110	25.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			14.00000	15	26.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			3,288.00000	3,209	26.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			12.00000	12	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			3,686.00000	3,606	27.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			27.00000	30	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			2,201.00000	2,124	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			25.00000	28	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			2,299.00000	2,222	22.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			32.00000	36	21.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			2,005.00000	1,930	21.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			19.00000	21	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			2,693.00000	2,615	23.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			26.00000	29	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			2,250.00000	2,173	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			20.00000	21	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,644.00000	2,566	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			19.00000	20	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,742.00000	2,664	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			18.00000	19	24.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			2,841.00000	2,763	24.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			14.00000	15	26.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			3,238.00000	3,159	26.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			33.00000	38	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			1,957.00000	1,882	21.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			30.00000	34	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			2,054.00000	1,978	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			26.00000	29	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			2,250.00000	2,173	22.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			20.00000	21	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			2,644.00000	2,566	23.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			16.00000	17	25.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			3,040.00000	2,961	25.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			19.00000	20	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			2,742.00000	2,664	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			15.00000	16	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			3,139.00000	3,060	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			22.00000	24	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			2,496.00000	2,418	23.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			16.00000	17	25.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			2,990.00000	2,911	25.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			23.00000	25	22.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.35	Put		2,446.00000	2,369	22.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call		3,628.00000	3,706	20.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put		2.00000	0	20.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call		2,142.00000	2,219	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put		15.00000	13	23.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call		743.00000	803	16.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put		117.00000	97	16.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call		112.00000	125	17.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put		986.00000	919	17.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call		11.00000	11	28.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put		3,885.00000	3,805	28.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call		4.00000	4	32.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put		5,378.00000	5,299	32.22	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call		2.00000	2	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put		6,876.00000	6,796	35.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call		1.00000	1	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put		8,375.00000	8,295	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call		4,077.00000	4,156	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put		1.00000	0	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call		2,584.00000	2,663	25.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put		8.00000	7	25.61	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call		1,124.00000	1,198	17.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put		48.00000	42	17.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call		13.00000	14	26.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put		3,437.00000	3,358	26.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call		6.00000	6	31.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put		4,929.00000	4,850	31.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call		2.00000	3	34.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put		6,426.00000	6,347	34.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call		1.00000	1	38.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put		7,925.00000	7,846	38.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		4,327.00000	4,406	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call		2,832.00000	2,911	26.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put		6.00000	5	26.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call		1,362.00000	1,438	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put		36.00000	32	18.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call		272.00000	300	15.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put		445.00000	394	15.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call		7.00000	7	30.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put		4,680.00000	4,601	30.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call		3.00000	3	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Put		6,177.00000	6,097	34.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		2.00000	2	37.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		7,675.00000	7,596	37.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.90	Call			99.00000	110	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put			1,073.00000	1,005	18.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call			65.00000	73	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put			1,389.00000	1,317	19.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			29.00000	32	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			2,103.00000	2,026	21.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			58.00000	65	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			1,482.00000	1,409	19.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			27.00000	30	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			2,201.00000	2,124	21.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			30.00000	34	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			2,054.00000	1,978	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call			49.00000	55	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			1,622.00000	1,549	20.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call			1,848.00000	1,925	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put			21.00000	19	22.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call			905.00000	969	16.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put			79.00000	63	16.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call			5.00000	5	31.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put			5,179.00000	5,099	31.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call			2.00000	2	36.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put			7,176.00000	7,096	36.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call			0.00000	0	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put			9,174.00000	9,095	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call			2,733.00000	2,812	26.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put			7.00000	6	26.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call			1,750.00000	1,827	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put			24.00000	21	21.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call			822.00000	884	16.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put			96.00000	79	16.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call			239.00000	265	16.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put			513.00000	459	16.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call			5.00000	5	31.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put			5,278.00000	5,199	31.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call			2.00000	2	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put			7,276.00000	7,196	36.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call			0.00000	0	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put			9,274.00000	9,195	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call			1,604.00000	1,681	20.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put			28.00000	25	20.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call			705.00000	764	15.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put			129.00000	108	15.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call			4.00000	4	32.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put			5,428.00000	5,349	32.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Call			2.00000	2	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	19.35	Put		7,425.00000	7,346	36.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call		0.00000	0	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put		9,424.00000	9,345	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call		2,634.00000	2,712	25.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put		8.00000	7	25.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call		1,652.00000	1,729	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put		26.00000	24	20.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call		13.00000	14	26.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put		3,387.00000	3,308	26.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call		2.00000	2	36.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put		7,375.00000	7,296	36.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call		0.00000	0	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put		9,374.00000	9,295	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call		2,436.00000	2,515	24.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put		10.00000	9	24.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call		1,459.00000	1,535	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put		32.00000	29	19.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call		595.00000	650	15.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put		169.00000	144	15.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		163.00000	181	16.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		737.00000	676	16.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call		12.00000	13	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put		3,586.00000	3,507	27.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call		4.00000	4	32.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put		5,578.00000	5,498	32.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call		2.00000	2	37.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put		7,575.00000	7,496	37.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call		0.00000	0	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put		9,574.00000	9,495	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call		2,289.00000	2,367	24.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put		12.00000	11	24.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call		1,314.00000	1,389	18.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put		38.00000	34	18.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		495.00000	546	15.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		219.00000	190	15.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call		12.00000	12	27.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put		3,735.00000	3,656	27.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call		4.00000	4	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put		5,727.00000	5,648	33.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call		1.00000	2	37.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put		7,725.00000	7,646	37.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call		0.00000	0	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put		9,724.00000	9,644	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call		2,240.00000	2,317	24.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put		13.00000	12	24.04	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	10.70	Call			1,267.00000	1,341	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			40.00000	36	18.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			463.00000	513	15.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Put			237.00000	207	15.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			11.00000	12	28.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			3,785.00000	3,706	28.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			3.00000	4	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			5,777.00000	5,698	33.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	2	37.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			7,775.00000	7,696	37.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			9,774.00000	9,694	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			2,191.00000	2,268	23.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			14.00000	12	23.82	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			1,219.00000	1,293	17.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			43.00000	38	17.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call			433.00000	481	15.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put			257.00000	226	15.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			11.00000	12	28.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			3,835.00000	3,756	28.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			3.00000	3	33.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			5,827.00000	5,748	33.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	37.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			7,825.00000	7,746	37.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			9,824.00000	9,744	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			2,093.00000	2,170	23.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			16.00000	14	23.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			376.00000	421	15.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			300.00000	266	15.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			11.00000	11	28.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			3,935.00000	3,855	28.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			3.00000	3	33.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			5,927.00000	5,847	33.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			9,924.00000	9,844	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			1,172.00000	1,245	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			45.00000	40	17.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call			404.00000	451	15.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put			278.00000	245	15.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			3.00000	3	33.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			5,877.00000	5,798	33.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			1.00000	1	37.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			7,875.00000	7,796	37.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	38.35	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 14/12/2009 Currency Future	21.80	Put		9,874.00000	9,794	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call		2,387.00000	2,465	24.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put		11.00000	9	24.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call		1,410.00000	1,486	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put		34.00000	30	19.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call		561.00000	614	15.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put		185.00000	159	15.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Call		153.00000	170	17.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put		777.00000	715	17.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call		12.00000	12	27.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put		3,636.00000	3,557	27.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call		4.00000	4	32.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put		5,628.00000	5,548	32.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call		2.00000	2	37.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put		7,625.00000	7,546	37.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call		0.00000	0	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put		9,624.00000	9,545	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call		2,486.00000	2,564	25.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put		9.00000	8	25.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call		1,507.00000	1,583	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put		31.00000	27	19.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call		631.00000	687	15.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put		155.00000	131	15.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		174.00000	193	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		698.00000	637	16.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call		13.00000	13	27.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put		3,536.00000	3,457	27.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call		4.00000	4	32.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put		5,528.00000	5,448	32.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call		2.00000	2	37.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put		7,525.00000	7,446	37.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call		0.00000	0	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put		9,524.00000	9,445	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call		2,882.00000	2,961	26.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put		5.00000	5	26.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call		1,897.00000	1,974	22.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put		20.00000	19	22.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call		947.00000	1,012	16.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put		71.00000	56	16.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call		289.00000	320	15.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put		413.00000	364	15.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call		15.00000	16	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put		3,139.00000	3,060	25.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call		5.00000	5	31.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put		5,129.00000	5,049	31.66	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	19.05	Call			2.00000	2	36.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			7,126.00000	7,046	36.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			0.00000	0	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			9,124.00000	9,045	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			2,931.00000	3,010	27.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			5.00000	4	27.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			1,946.00000	2,023	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			19.00000	18	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			990.00000	1,056	16.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Put			64.00000	50	16.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			5.00000	5	31.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			5,079.00000	5,000	31.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			2.00000	2	36.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			7,076.00000	6,996	36.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			0.00000	1	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			9,074.00000	8,995	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			2,782.00000	2,861	26.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			6.00000	5	26.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			1,799.00000	1,876	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			22.00000	20	21.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			863.00000	926	16.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			87.00000	70	16.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call			255.00000	282	15.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put			479.00000	426	15.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			14.00000	15	26.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			3,238.00000	3,159	26.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			5.00000	5	31.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			5,228.00000	5,149	31.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			2.00000	2	36.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			7,226.00000	7,146	36.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			0.00000	0	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			9,224.00000	9,145	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			2,683.00000	2,762	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			7.00000	6	26.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			1,701.00000	1,778	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			25.00000	22	21.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			782.00000	843	16.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			106.00000	88	16.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			14.00000	14	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			3,337.00000	3,259	26.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			4.00000	5	32.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			5,328.00000	5,249	32.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			2.00000	2	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			7,326.00000	7,246	36.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			0.00000	0	38.35	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 14/12/2009 Currency Future	21.25	Put		9,324.00000	9,245	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call		2,535.00000	2,613	25.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put		9.00000	8	25.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call		1,555.00000	1,632	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put		29.00000	26	20.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call		668.00000	725	15.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put		141.00000	119	15.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call		13.00000	13	26.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put		3,487.00000	3,408	26.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call		4.00000	4	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put		5,478.00000	5,398	32.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Call		2.00000	2	36.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put		7,475.00000	7,396	36.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call		0.00000	0	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put		9,474.00000	9,395	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call		2,338.00000	2,416	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put		12.00000	10	24.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call		527.00000	580	15.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put		201.00000	174	15.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call		4.00000	4	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put		5,677.00000	5,598	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call		0.00000	0	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put		9,674.00000	9,594	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call		2,044.00000	2,121	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put		18.00000	15	23.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call		1,077.00000	1,150	16.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put		51.00000	44	16.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		349.00000	393	15.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		323.00000	287	15.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call		11.00000	11	28.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put		3,984.00000	3,905	28.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call		3.00000	3	33.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put		5,977.00000	5,897	33.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call		1.00000	1	38.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put		7,975.00000	7,896	38.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call		0.00000	0	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put		9,974.00000	9,894	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call		2,981.00000	3,059	26.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put		5.00000	3	26.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call		1,995.00000	2,072	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put		18.00000	16	22.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call		1,033.00000	1,103	16.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put		57.00000	47	16.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call		5.00000	5	31.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put		5,029.00000	4,950	31.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	18.95	Call			2.00000	2	35.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			7,026.00000	6,946	35.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			0.00000	1	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			9,024.00000	8,945	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			3,080.00000	3,158	25.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			4.00000	2	25.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			2.00000	2	35.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			6,926.00000	6,846	35.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			1.00000	1	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			8,924.00000	8,845	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			3,031.00000	3,108	26.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			4.00000	2	26.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			5.00000	6	31.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Put			4,979.00000	4,900	31.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call			2.00000	2	35.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put			6,976.00000	6,896	35.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call			1.00000	1	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put			8,974.00000	8,895	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call			3,230.00000	3,306	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put			3.00000	1	24.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call			6.00000	6	30.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put			4,780.00000	4,701	30.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call			2.00000	2	35.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put			6,776.00000	6,696	35.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call			1.00000	1	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put			8,774.00000	8,695	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call			3,279.00000	3,356	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put			3.00000	0	23.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call			6.00000	7	30.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put			4,730.00000	4,651	30.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call			2.00000	2	35.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put			6,726.00000	6,646	35.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call			1.00000	1	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put			8,724.00000	8,645	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call			3,329.00000	3,406	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put			3.00000	0	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call			2.00000	2	35.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put			6,676.00000	6,597	35.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call			1.00000	1	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put			8,674.00000	8,595	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call			3,379.00000	3,456	22.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put			3.00000	0	22.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call			7.00000	7	30.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put			4,631.00000	4,551	30.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call			2.00000	2	35.04	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	18.55	Put		6,626.00000	6,547	35.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		1.00000	1	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		8,625.00000	8,545	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		3,578.00000	3,656	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		2.00000	0	21.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		8.00000	8	30.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		4,432.00000	4,352	30.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		1.00000	1	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		8,425.00000	8,345	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		8.00000	8	29.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		4,382.00000	4,303	29.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		3.00000	3	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		6,376.00000	6,297	34.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Call		3,528.00000	3,606	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put		2.00000	0	21.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call		7.00000	8	30.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put		4,481.00000	4,402	30.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call		2.00000	3	34.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put		6,476.00000	6,397	34.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call		1.00000	1	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put		8,475.00000	8,395	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call		3,678.00000	3,756	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put		2.00000	0	20.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call		8.00000	9	29.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put		4,332.00000	4,253	29.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call		3.00000	3	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put		6,326.00000	6,247	34.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call		1.00000	1	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put		8,325.00000	8,245	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call		3,927.00000	4,006	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put		1.00000	0	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call		10.00000	10	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put		4,084.00000	4,005	29.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call		3.00000	3	33.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put		6,077.00000	5,997	33.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call		1.00000	1	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put		8,075.00000	7,996	38.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call		0.00000	4,106	17.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put		0.00000	0	17.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			12.21300	12.13510		16.35	2,442,600.00	200	829.00
£ / R On 15/03/2010 Currency Future	12.15	Call		532.00000	567	16.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		547.00000	504	16.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		513.00000	545	16.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		578.00000	532	16.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		386.00000	410	17.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.60	Put		851.00000	797	17.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		414.00000	440	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		779.00000	727	17.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		400.00000	424	17.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		814.00000	761	17.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		336.00000	357	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		1,001.00000	944	17.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		325.00000	345	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		1,040.00000	982	18.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		285.00000	302	18.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		1,200.00000	1,139	18.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		314.00000	334	18.23	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		1,079.00000	1,021	18.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		304.00000	323	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		1,119.00000	1,060	18.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		276.00000	292	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		1,240.00000	1,179	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		258.00000	274	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		1,323.00000	1,261	19.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		267.00000	283	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		1,282.00000	1,220	18.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Call		250.00000	265	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		1,365.00000	1,302	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		235.00000	249	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		1,450.00000	1,386	19.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		208.00000	220	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		1,623.00000	1,557	19.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		185.00000	196	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		1,800.00000	1,733	20.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		180.00000	190	20.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		1,845.00000	1,777	20.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		175.00000	185	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		1,890.00000	1,822	20.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		171.00000	180	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,935.00000	1,867	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Call		162.00000	170	21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put		2,026.00000	1,957	21.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call		149.00000	157	21.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put		2,164.00000	2,094	21.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call		153.00000	161	21.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put		2,118.00000	2,048	21.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call		1,206.00000	1,273	15.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put		120.00000	110	15.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call		3,007.00000	3,083	23.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put		22.00000	20	23.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	13.65	Call		196.00000	208	20.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put		1,711.00000	1,645	20.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call		228.00000	241	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put		1,493.00000	1,428	19.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call		97.00000	104	22.11	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put		2,662.00000	2,591	22.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call		215.00000	227	19.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put		1,580.00000	1,514	19.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call		157.00000	166	21.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put		2,072.00000	2,003	21.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call		166.00000	175	21.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put		1,981.00000	1,912	21.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call		202.00000	214	20.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put		1,667.00000	1,601	20.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call		221.00000	234	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put		1,536.00000	1,471	19.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call		243.00000	257	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put		1,408.00000	1,344	19.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call		191.00000	202	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put		1,756.00000	1,689	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call		2,664.00000	2,740	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put		29.00000	27	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call		1,704.00000	1,776	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put		69.00000	63	17.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call		876.00000	928	15.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put		240.00000	215	15.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call		113.00000	121	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put		2,478.00000	2,408	21.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call		52.00000	55	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put		3,417.00000	3,342	22.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call		27.00000	29	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put		4,392.00000	4,316	23.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call		20.00000	21	26.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put		5,385.00000	5,308	26.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call		2,566.00000	2,642	21.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Put		31.00000	29	21.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		1,611.00000	1,683	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		76.00000	70	17.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		814.00000	863	15.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		279.00000	250	15.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		105.00000	112	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		2,570.00000	2,499	22.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		48.00000	51	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		3,513.00000	3,438	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		26.00000	27	24.21	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	16.60	Put			4,491.00000	4,414	24.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call			19.00000	20	26.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put			5,484.00000	5,407	26.48	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call			2,469.00000	2,545	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put			34.00000	32	20.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call			1,519.00000	1,590	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put			84.00000	77	16.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call			755.00000	802	15.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put			320.00000	289	15.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call			360.00000	382	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put			925.00000	869	17.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call			44.00000	47	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put			3,609.00000	3,534	22.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call			25.00000	26	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put			4,590.00000	4,513	24.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call			19.00000	19	26.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put			5,584.00000	5,506	26.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call			2,371.00000	2,447	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put			36.00000	34	20.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call			1,428.00000	1,498	16.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put			93.00000	85	16.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call			700.00000	744	15.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put			365.00000	331	15.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call			90.00000	96	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put			2,755.00000	2,683	22.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call			41.00000	44	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put			3,706.00000	3,631	22.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call			24.00000	26	24.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put			4,689.00000	4,613	24.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call			18.00000	19	26.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put			5,683.00000	5,606	26.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call			2,226.00000	2,302	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put			41.00000	39	19.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call			1,294.00000	1,362	15.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put			109.00000	99	15.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call			623.00000	663	16.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put			438.00000	400	16.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call			80.00000	85	22.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put			2,895.00000	2,822	22.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Call			37.00000	39	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			3,851.00000	3,776	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			23.00000	24	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			4,838.00000	4,761	25.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			18.00000	18	27.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			5,832.00000	5,755	27.28	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 15/03/2010 Currency Future	9.85	Call			2,323.00000	2,399	20.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			38.00000	36	20.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			1,383.00000	1,453	16.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			98.00000	90	16.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call			673.00000	716	15.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put			388.00000	353	15.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			86.00000	92	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			2,801.00000	2,729	22.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			39.00000	42	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			3,754.00000	3,679	23.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			24.00000	25	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			4,739.00000	4,662	24.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			18.00000	19	27.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			5,733.00000	5,656	27.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			2,615.00000	2,691	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			30.00000	28	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			1,657.00000	1,730	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			72.00000	67	17.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			844.00000	895	15.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			259.00000	232	15.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			109.00000	116	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			2,524.00000	2,453	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			50.00000	53	22.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			3,465.00000	3,390	22.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			27.00000	28	24.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			4,442.00000	4,365	24.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			19.00000	20	26.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			5,434.00000	5,357	26.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			2,420.00000	2,496	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			35.00000	33	20.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			1,474.00000	1,544	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			88.00000	81	16.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			727.00000	773	15.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			342.00000	310	15.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			348.00000	369	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			963.00000	906	17.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			93.00000	100	22.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			2,708.00000	2,637	22.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			43.00000	46	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			3,658.00000	3,583	22.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			25.00000	26	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Put			4,640.00000	4,563	24.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			18.00000	19	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			5,633.00000	5,556	26.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			2,517.00000	2,593	20.91	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.65	Put			32.00000	30	20.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			1,565.00000	1,637	16.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			80.00000	74	16.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			784.00000	832	15.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			299.00000	269	15.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call			373.00000	396	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put			888.00000	833	17.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			101.00000	108	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			2,616.00000	2,545	22.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			46.00000	49	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			3,561.00000	3,486	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			26.00000	27	24.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			4,541.00000	4,464	24.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			19.00000	20	26.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			5,534.00000	5,457	26.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			2,274.00000	2,350	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			39.00000	37	19.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			1,338.00000	1,407	16.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			103.00000	94	16.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			648.00000	689	15.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			413.00000	376	15.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			83.00000	88	22.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			2,848.00000	2,775	22.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			38.00000	41	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			3,803.00000	3,728	23.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			24.00000	25	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			4,789.00000	4,712	24.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			18.00000	18	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			5,783.00000	5,705	27.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			191.00000	202	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			1,756.00000	1,689	20.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			2,860.00000	2,936	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			25.00000	23	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			1,891.00000	1,965	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			56.00000	52	18.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,010.00000	1,067	15.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			174.00000	154	15.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			477.00000	507	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			642.00000	594	16.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			133.00000	142	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			2,298.00000	2,229	21.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			61.00000	65	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			3,225.00000	3,152	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Call			29.00000	31	23.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			4,194.00000	4,118	23.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.30	Call		21.00000	22	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put		5,186.00000	5,109	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call		11.00000	12	29.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put		7,176.00000	7,099	29.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call		4.00000	4	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put		9,169.00000	9,091	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call		2,713.00000	2,789	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put		28.00000	26	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call		1,750.00000	1,823	17.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put		65.00000	60	17.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call		908.00000	961	15.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put		223.00000	198	15.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		429.00000	456	17.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		744.00000	693	17.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call		54.00000	57	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put		3,369.00000	3,294	22.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call		20.00000	21	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put		5,335.00000	5,258	26.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call		11.00000	11	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put		7,325.00000	7,248	29.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call		3.00000	4	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put		9,318.00000	9,241	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call		10.00000	11	29.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put		7,425.00000	7,348	29.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call		3.00000	3	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put		9,418.00000	9,340	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call		10.00000	11	30.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put		7,475.00000	7,398	30.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call		3.00000	3	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put		9,468.00000	9,390	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call		10.00000	10	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put		7,625.00000	7,547	30.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call		3.00000	3	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put		9,618.00000	9,540	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call		9.00000	10	30.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put		7,724.00000	7,647	30.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call		3.00000	3	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put		9,718.00000	9,640	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call		9.00000	10	30.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put		7,774.00000	7,697	30.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call		3.00000	3	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put		9,767.00000	9,690	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call		9.00000	10	30.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put		7,824.00000	7,747	30.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call		2.00000	3	30.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.95	Put		9,817.00000	9,740	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		2,130.00000	2,205	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		44.00000	42	19.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		576.00000	614	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		491.00000	451	16.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call		34.00000	36	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		3,949.00000	3,873	23.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call		17.00000	18	27.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put		5,932.00000	5,855	27.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		9.00000	9	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		7,924.00000	7,846	30.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call		2.00000	2	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put		9,917.00000	9,839	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call		10.00000	10	30.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put		7,674.00000	7,597	30.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		3.00000	3	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		9,668.00000	9,590	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		10.00000	10	30.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		7,525.00000	7,447	30.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		3.00000	3	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		9,518.00000	9,440	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		2,762.00000	2,838	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		27.00000	25	21.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		1,797.00000	1,870	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		62.00000	57	17.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		941.00000	996	15.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		206.00000	183	15.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		444.00000	472	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		709.00000	659	16.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		56.00000	60	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		3,321.00000	3,247	22.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		20.00000	21	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		5,285.00000	5,208	26.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		11.00000	11	29.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		7,276.00000	7,198	29.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		4.00000	4	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		9,269.00000	9,191	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		2,909.00000	2,985	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		24.00000	22	22.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		1,938.00000	2,012	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		53.00000	49	18.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		1,045.00000	1,104	15.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		160.00000	141	15.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		495.00000	526	16.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		609.00000	563	16.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	15.25	Call			63.00000	67	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put			3,178.00000	3,104	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Call			21.00000	22	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put			5,136.00000	5,059	25.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call			11.00000	12	29.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put			7,126.00000	7,049	29.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call			4.00000	4	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put			9,119.00000	9,041	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call			2,958.00000	3,035	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put			23.00000	22	22.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call			1,986.00000	2,060	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put			51.00000	47	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call			1,082.00000	1,141	14.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put			146.00000	128	14.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call			65.00000	70	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put			3,130.00000	3,057	22.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call			21.00000	22	25.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put			5,086.00000	5,009	25.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call			11.00000	12	29.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put			7,076.00000	6,999	29.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call			4.00000	4	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put			9,069.00000	8,991	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call			2,811.00000	2,887	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put			26.00000	24	22.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call			1,844.00000	1,918	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put			59.00000	55	17.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call			975.00000	1,031	15.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put			190.00000	168	15.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call			460.00000	489	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put			675.00000	626	16.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call			58.00000	62	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put			3,273.00000	3,199	22.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call			21.00000	21	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put			5,235.00000	5,158	25.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call			11.00000	11	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put			7,226.00000	7,148	29.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call			4.00000	4	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put			9,219.00000	9,141	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call			10.00000	11	29.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put			7,375.00000	7,298	29.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call			3.00000	4	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put			9,368.00000	9,291	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call			2,081.00000	2,156	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put			46.00000	43	18.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call			1,162.00000	1,229	15.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	11.10	Put		127.00000	116	15.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		553.00000	590	16.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		518.00000	477	16.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		33.00000	35	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		3,997.00000	3,922	23.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		17.00000	18	27.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Put		5,982.00000	5,905	27.62	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call		9.00000	9	30.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put		7,974.00000	7,896	30.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call		2.00000	2	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put		9,967.00000	9,889	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call		2,033.00000	2,108	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put		48.00000	45	18.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call		1,119.00000	1,185	15.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put		134.00000	122	15.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call		31.00000	33	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put		4,046.00000	3,970	23.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call		17.00000	17	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put		6,032.00000	5,954	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call		9.00000	9	30.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put		8,024.00000	7,946	30.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call		2.00000	2	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put		10,017.00000	9,939	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call		2,178.00000	2,253	19.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put		43.00000	40	19.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call		1,249.00000	1,318	15.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put		114.00000	105	15.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		599.00000	638	16.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		464.00000	425	16.07	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call		294.00000	312	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put		1,159.00000	1,099	18.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call		35.00000	38	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put		3,900.00000	3,825	23.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call		17.00000	18	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put		5,882.00000	5,805	27.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call		9.00000	9	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put		7,874.00000	7,796	30.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call		2.00000	3	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put		9,867.00000	9,790	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call		3,105.00000	3,181	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put		20.00000	18	23.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call		74.00000	79	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put		2,989.00000	2,916	22.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call		23.00000	23	25.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put		4,937.00000	4,860	25.23	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	19.05	Call			12.00000	13	29.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			6,927.00000	6,850	29.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call			5.00000	5	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			8,920.00000	8,842	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			68.00000	73	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			3,083.00000	3,010	22.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			22.00000	23	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			5,037.00000	4,960	25.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Call			12.00000	12	29.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			7,027.00000	6,949	29.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			4.00000	5	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			9,019.00000	8,942	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			3,056.00000	3,132	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			21.00000	19	23.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			71.00000	76	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			3,036.00000	2,963	22.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			22.00000	23	25.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			4,987.00000	4,910	25.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			12.00000	12	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			6,977.00000	6,899	29.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			4.00000	5	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			8,969.00000	8,892	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			3,203.00000	3,280	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			18.00000	17	23.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			12.00000	13	29.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			6,827.00000	6,750	29.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			5.00000	5	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			8,820.00000	8,742	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			3,301.00000	3,378	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			16.00000	15	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			13.00000	13	28.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			6,728.00000	6,650	28.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			5.00000	6	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			8,720.00000	8,643	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			3,252.00000	3,329	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			17.00000	16	23.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			13.00000	13	28.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			6,778.00000	6,700	28.94	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			5.00000	5	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			8,770.00000	8,692	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			3,350.00000	3,427	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			15.00000	14	24.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			13.00000	14	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			6,678.00000	6,601	28.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			6.00000	6	30.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	20.80	Put		8,670.00000	8,593	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call		3,597.00000	3,674	25.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put		12.00000	11	25.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call		14.00000	15	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put		6,429.00000	6,352	28.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call		7.00000	7	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put		8,421.00000	8,344	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call		3,646.00000	3,723	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Put		11.00000	10	25.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call		15.00000	15	28.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put		6,380.00000	6,302	28.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call		7.00000	7	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put		8,372.00000	8,294	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call		3,548.00000	3,625	24.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put		12.00000	12	24.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call		14.00000	15	28.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put		6,479.00000	6,402	28.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call		6.00000	7	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put		8,471.00000	8,394	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call		3,696.00000	3,773	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put		11.00000	10	25.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call		118.00000	126	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put		2,433.00000	2,363	21.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call		28.00000	29	23.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put		4,343.00000	4,266	23.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call		15.00000	16	28.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put		6,330.00000	6,253	28.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call		7.00000	7	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put		8,322.00000	8,244	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call		3,943.00000	4,020	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put		8.00000	7	26.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call		143.00000	153	21.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put		2,208.00000	2,140	21.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call		31.00000	32	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put		4,096.00000	4,019	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call		16.00000	17	27.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put		6,081.00000	6,004	27.84	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call		8.00000	9	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put		8,073.00000	7,996	30.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call		0.00000	4,070	26.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put		0.00000	7	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			12.41810	12.34370		16.79	0.00	0	502.00
£ / R On 14/06/2010 Currency Future	12.35	Call		697.00000	728	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put		703.00000	660	16.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call		678.00000	707	16.79	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	12.40	Put		734.00000	689	16.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Call		548.00000	571	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put		1,004.00000	953	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		577.00000	602	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		934.00000	884	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		577.00000	602	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		934.00000	884	17.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call		562.00000	586	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put		969.00000	918	17.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call		494.00000	514	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put		1,150.00000	1,096	18.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		481.00000	501	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		1,188.00000	1,133	18.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call		436.00000	453	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put		1,342.00000	1,285	18.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call		660.00000	688	16.90	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put		766.00000	720	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call		469.00000	489	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put		1,226.00000	1,171	18.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		405.00000	421	18.97	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	13.40	Put		1,461.00000	1,403	18.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call		259.00000	269	21.16	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put		2,315.00000	2,251	21.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		54.00000	56	24.19	0.00	0	12,446.00
£ / R On 14/06/2010 Currency Future	17.50	Put		5,210.00000	5,138	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call		458.00000	477	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put		1,264.00000	1,208	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		425.00000	442	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		1,381.00000	1,324	18.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call		415.00000	431	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put		1,421.00000	1,363	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Call		395.00000	411	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		1,502.00000	1,443	19.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call		377.00000	392	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put		1,583.00000	1,524	19.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call		344.00000	357	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put		1,750.00000	1,689	19.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call		307.00000	319	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Put		1,964.00000	1,901	20.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		301.00000	312	20.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		2,007.00000	1,944	20.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		288.00000	299	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		2,095.00000	2,031	20.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		282.00000	293	20.72	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		2,139.00000	2,075	20.72	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.35	Call			265.00000	275	21.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put			2,272.00000	2,207	21.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call			271.00000	281	20.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put			2,227.00000	2,163	20.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call			328.00000	341	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put			1,835.00000	1,773	19.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call			368.00000	383	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put			1,625.00000	1,565	19.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			352.00000	365	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,708.00000	1,647	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call			360.00000	374	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put			1,666.00000	1,606	19.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			321.00000	333	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,878.00000	1,815	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call			294.00000	305	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put			2,051.00000	1,987	20.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call			277.00000	287	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put			2,183.00000	2,118	20.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			314.00000	326	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,921.00000	1,858	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call			336.00000	349	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put			1,792.00000	1,731	19.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call			314.00000	326	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put			1,921.00000	1,858	20.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call			321.00000	333	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put			1,878.00000	1,815	20.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call			352.00000	365	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put			1,708.00000	1,647	19.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call			386.00000	401	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put			1,542.00000	1,483	19.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call			235.00000	245	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put			2,492.00000	2,426	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			534.00000	556	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			1,040.00000	988	17.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call			167.00000	174	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put			3,174.00000	3,105	22.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call			111.00000	115	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put			4,118.00000	4,047	24.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call			59.00000	62	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put			5,065.00000	4,994	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Call			31.00000	32	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			6,037.00000	5,964	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			717.00000	749	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			674.00000	631	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			171.00000	177	22.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.30	Put		3,127.00000	3,059	22.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call		114.00000	118	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put		4,070.00000	3,999	24.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call		61.00000	64	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put		5,017.00000	4,946	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call		32.00000	33	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put		5,988.00000	5,915	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call		3,769.00000	3,842	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put		25.00000	24	23.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call		2,303.00000	2,375	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put		59.00000	57	17.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call		1,071.00000	1,118	15.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put		327.00000	299	15.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call		123.00000	127	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put		3,879.00000	3,809	23.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call		50.00000	53	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put		5,307.00000	5,235	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call		25.00000	26	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put		6,781.00000	6,708	25.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call		16.00000	17	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put		8,273.00000	8,199	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call		4,209.00000	4,282	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put		15.00000	14	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call		2,741.00000	2,813	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put		47.00000	45	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call		1,382.00000	1,441	15.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put		189.00000	173	15.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call		593.00000	618	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put		899.00000	850	17.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call		147.00000	153	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put		3,454.00000	3,385	23.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call		67.00000	71	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put		4,874.00000	4,803	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call		28.00000	29	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put		6,334.00000	6,261	24.59	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call		20.00000	20	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put		7,826.00000	7,752	26.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call		4,454.00000	4,527	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put		10.00000	9	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call		2,985.00000	3,058	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put		42.00000	40	20.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call		1,584.00000	1,646	15.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put		140.00000	128	15.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call		164.00000	170	22.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Put		3,220.00000	3,152	22.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	16.90	Call			79.00000	83	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put			4,635.00000	4,565	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call			30.00000	31	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put			6,087.00000	6,013	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call			21.00000	21	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put			7,577.00000	7,503	26.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call			2,887.00000	2,960	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put			44.00000	42	19.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call			1,927.00000	1,994	15.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put			83.00000	76	15.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call			1,132.00000	1,181	15.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put			289.00000	263	15.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call			642.00000	670	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put			799.00000	752	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call			247.00000	257	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put			2,403.00000	2,339	21.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call			157.00000	163	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put			3,313.00000	3,245	22.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call			102.00000	106	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put			4,258.00000	4,188	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call			2,016.00000	2,085	15.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put			73.00000	66	15.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call			1,197.00000	1,247	15.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put			253.00000	229	15.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call			108.00000	113	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put			4,164.00000	4,095	24.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call			57.00000	60	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put			5,114.00000	5,042	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call			3,034.00000	3,107	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put			41.00000	39	20.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call			2,061.00000	2,133	16.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put			68.00000	65	16.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call			1,230.00000	1,285	15.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put			236.00000	217	15.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call			52.00000	55	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put			5,258.00000	5,187	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call			219.00000	228	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put			2,626.00000	2,560	21.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call			141.00000	146	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put			3,548.00000	3,478	23.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call			87.00000	91	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put			4,493.00000	4,423	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call			46.00000	48	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put			5,452.00000	5,380	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Call			195.00000	203	22.06	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	15.00	Put		2,852.00000	2,785	22.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call		128.00000	132	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put		3,784.00000	3,714	23.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call		74.00000	78	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put		4,730.00000	4,660	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call		39.00000	41	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put		5,695.00000	5,623	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call		2,643.00000	2,716	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put		49.00000	47	18.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call		1,710.00000	1,774	15.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put		116.00000	106	15.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call		984.00000	1,027	15.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put		391.00000	359	15.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call		175.00000	181	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put		3,081.00000	3,013	22.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call		116.00000	120	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put		4,022.00000	3,952	23.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call		63.00000	66	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put		4,969.00000	4,898	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call		33.00000	35	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put		5,939.00000	5,866	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call		2,497.00000	2,569	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put		53.00000	51	18.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call		904.00000	944	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put		460.00000	426	16.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		520.00000	542	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		1,076.00000	1,024	17.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call		2,449.00000	2,521	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put		55.00000	52	17.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		1,543.00000	1,605	15.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		149.00000	137	15.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		878.00000	917	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		484.00000	449	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		507.00000	528	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		1,113.00000	1,060	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call		160.00000	166	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put		3,267.00000	3,198	22.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call		105.00000	110	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put		4,211.00000	4,142	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call		55.00000	58	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put		5,162.00000	5,090	24.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call		30.00000	31	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put		6,136.00000	6,063	24.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call		2,351.00000	2,423	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put		58.00000	55	17.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.05	Call			1,462.00000	1,522	15.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Put			168.00000	154	15.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			829.00000	866	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			535.00000	498	16.24	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			154.00000	159	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			3,360.00000	3,291	22.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			98.00000	103	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			4,305.00000	4,235	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			29.00000	30	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			6,235.00000	6,162	24.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			2,255.00000	2,326	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			61.00000	58	17.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			782.00000	817	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			589.00000	549	16.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			92.00000	97	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			4,399.00000	4,329	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			49.00000	51	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			5,355.00000	5,283	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			2,546.00000	2,618	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			52.00000	50	18.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			1,625.00000	1,689	15.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			132.00000	121	15.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			930.00000	971	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			436.00000	403	15.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			2,692.00000	2,764	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			48.00000	46	19.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			1,753.00000	1,818	15.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			109.00000	100	15.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,013.00000	1,057	15.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			369.00000	339	15.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			179.00000	185	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			3,035.00000	2,967	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			118.00000	122	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			3,974.00000	3,904	23.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			65.00000	68	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			4,921.00000	4,850	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			34.00000	36	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			5,890.00000	5,818	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			1,753.00000	1,818	15.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			109.00000	100	15.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,013.00000	1,057	15.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			369.00000	339	15.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			179.00000	185	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			3,035.00000	2,967	22.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			2,400.00000	2,472	17.71	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 14/06/2010 Currency Future	10.00	Put		56.00000	54	17.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call		1,502.00000	1,563	15.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put		158.00000	145	15.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call		853.00000	891	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put		509.00000	473	16.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Call		29.00000	30	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put		6,186.00000	6,112	24.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call		1,422.00000	1,482	15.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put		178.00000	163	15.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call		805.00000	841	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put		562.00000	523	16.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call		150.00000	156	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put		3,407.00000	3,338	22.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call		95.00000	100	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put		4,352.00000	4,282	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call		29.00000	29	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put		6,285.00000	6,211	24.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call		2,838.00000	2,911	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put		45.00000	43	19.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call		1,883.00000	1,950	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put		89.00000	82	15.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call		1,101.00000	1,149	15.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put		308.00000	281	15.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call		625.00000	652	17.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put		832.00000	784	17.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call		191.00000	198	22.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put		2,897.00000	2,830	22.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call		125.00000	130	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put		3,831.00000	3,761	23.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call		72.00000	75	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put		4,778.00000	4,707	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call		37.00000	39	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put		5,744.00000	5,671	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call		22.00000	23	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put		7,229.00000	7,155	25.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call		9.00000	10	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put		9,216.00000	9,142	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call		1,796.00000	1,861	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put		102.00000	93	15.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call		1,041.00000	1,087	15.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put		348.00000	319	15.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call		22.00000	22	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put		7,328.00000	7,254	26.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call		9.00000	9	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put		9,315.00000	9,241	27.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.75	Call			21.00000	22	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			7,428.00000	7,354	26.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			8.00000	9	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			9,415.00000	9,341	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			2,594.00000	2,667	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			51.00000	49	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			1,667.00000	1,731	15.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Put			124.00000	113	15.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call			957.00000	999	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put			413.00000	381	15.85	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call			138.00000	143	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put			3,595.00000	3,525	23.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call			44.00000	46	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put			5,500.00000	5,428	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call			21.00000	22	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put			7,477.00000	7,404	26.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call			8.00000	8	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put			9,464.00000	9,390	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			1,543.00000	1,605	15.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			149.00000	137	15.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			878.00000	917	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			484.00000	449	16.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			507.00000	528	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			1,113.00000	1,060	17.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			130.00000	135	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,737.00000	3,667	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call			40.00000	42	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put			5,646.00000	5,574	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call			20.00000	21	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put			7,627.00000	7,553	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call			7.00000	8	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put			9,614.00000	9,540	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call			130.00000	135	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put			3,737.00000	3,667	23.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call			20.00000	21	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put			7,677.00000	7,603	26.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call			7.00000	7	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put			9,663.00000	9,589	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call			120.00000	125	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put			3,927.00000	3,856	23.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call			35.00000	37	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put			5,841.00000	5,769	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call			7.00000	7	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put			9,813.00000	9,739	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call			2,206.00000	2,278	16.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.20	Put		62.00000	60	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		1,344.00000	1,402	15.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		200.00000	184	15.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call		760.00000	794	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put		616.00000	576	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		447.00000	465	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		1,303.00000	1,247	18.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		19.00000	20	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		7,876.00000	7,802	26.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Call		6.00000	7	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put		9,863.00000	9,789	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call		2,110.00000	2,181	16.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put		66.00000	63	16.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call		1,267.00000	1,324	15.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put		224.00000	205	15.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call		19.00000	20	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put		7,975.00000	7,901	27.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call		6.00000	6	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put		9,962.00000	9,888	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call		2,158.00000	2,229	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put		64.00000	61	16.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call		1,305.00000	1,362	15.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put		211.00000	194	15.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call		738.00000	772	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put		645.00000	603	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call		19.00000	20	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put		7,926.00000	7,852	26.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call		6.00000	6	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put		9,912.00000	9,838	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call		36.00000	38	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put		5,793.00000	5,720	24.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call		20.00000	20	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put		7,776.00000	7,702	26.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call		7.00000	7	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put		9,763.00000	9,689	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call		133.00000	138	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put		3,689.00000	3,620	23.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call		41.00000	43	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put		5,598.00000	5,525	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call		8.00000	8	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put		9,564.00000	9,490	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call		2,936.00000	3,009	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put		43.00000	41	20.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call		1,972.00000	2,039	15.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put		78.00000	71	15.94	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	11.45	Call			1,164.00000	1,214	15.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			271.00000	246	15.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			23.00000	24	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			7,129.00000	7,055	25.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			10.00000	10	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			9,116.00000	9,042	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			23.00000	24	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			7,079.00000	7,006	25.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			10.00000	11	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Put			9,067.00000	8,993	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call			2,790.00000	2,862	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put			46.00000	44	19.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call			1,839.00000	1,905	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put			95.00000	87	15.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			609.00000	635	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			865.00000	817	17.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call			22.00000	23	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put			7,278.00000	7,205	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call			9.00000	9	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put			9,265.00000	9,191	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call			144.00000	149	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put			3,500.00000	3,431	23.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call			47.00000	50	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put			5,403.00000	5,331	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call			22.00000	22	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put			7,378.00000	7,304	26.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call			9.00000	9	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put			9,365.00000	9,291	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call			136.00000	140	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put			3,642.00000	3,572	23.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call			43.00000	45	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put			5,549.00000	5,477	24.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call			21.00000	21	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put			7,527.00000	7,453	26.37	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call			8.00000	8	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put			9,514.00000	9,440	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call			19.00000	19	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put			8,025.00000	7,951	27.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call			6.00000	6	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put			10,012.00000	9,938	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call			20.00000	21	26.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put			7,726.00000	7,652	26.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call			7.00000	7	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put			9,713.00000	9,639	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call			3,132.00000	3,204	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
£ / R On 14/06/2010 Currency Future	9.25	Put			38.00000	36	20.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call			24.00000	25	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put			6,930.00000	6,857	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call			11.00000	12	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put			8,917.00000	8,844	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call			23.00000	24	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put			7,030.00000	6,956	25.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call			11.00000	11	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put			9,017.00000	8,943	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call			3,083.00000	3,155	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put			39.00000	37	20.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Call			24.00000	24	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			6,980.00000	6,906	25.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			11.00000	11	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			8,967.00000	8,893	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			3,229.00000	3,302	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			36.00000	34	21.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			183.00000	190	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,989.00000	2,922	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			25.00000	25	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			6,831.00000	6,757	25.33	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			12.00000	12	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			8,818.00000	8,744	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			3,327.00000	3,400	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			33.00000	32	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			25.00000	26	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			6,732.00000	6,658	25.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			13.00000	13	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			8,719.00000	8,645	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			3,278.00000	3,351	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			35.00000	33	21.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			187.00000	194	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			2,943.00000	2,876	22.21	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			69.00000	73	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			4,826.00000	4,755	24.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			12.00000	13	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			8,768.00000	8,695	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			3,376.00000	3,449	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			32.00000	31	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			26.00000	26	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			6,682.00000	6,608	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			13.00000	14	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			8,669.00000	8,595	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			3,621.00000	3,694	22.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put			28.00000	26	22.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.75	Call		27.00000	28	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put		6,434.00000	6,360	24.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call		15.00000	16	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put		8,421.00000	8,348	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call		3,670.00000	3,743	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put		27.00000	25	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call		224.00000	233	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put		2,581.00000	2,515	21.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call		90.00000	94	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put		4,446.00000	4,376	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call		28.00000	29	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Put		6,384.00000	6,311	24.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call		15.00000	16	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put		8,372.00000	8,298	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call		3,572.00000	3,645	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put		29.00000	27	22.56	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call		214.00000	223	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put		2,671.00000	2,604	21.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call		84.00000	88	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put		4,540.00000	4,470	24.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call		27.00000	28	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put		6,483.00000	6,410	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call		15.00000	15	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put		8,471.00000	8,397	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call		3,966.00000	4,039	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put		22.00000	21	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call		18.00000	19	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put		8,075.00000	8,001	27.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call		0.00000	4,087	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put		0.00000	19	24.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			10.96300	10.98870		15.16	548,150.00	50	31,058.00
€ / R On 14/12/2009 Currency Future	11.00	Call		302.00000	288	15.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		313.00000	325	15.32	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		282.00000	269	15.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		343.00000	356	15.48	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		245.00000	233	15.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		406.00000	420	15.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		263.00000	250	15.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		374.00000	387	15.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		328.00000	309	15.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		289.00000	296	15.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		213.00000	202	16.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		474.00000	489	16.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		58.00000	55	19.21	0.00	0	13,679.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.20	Put		1,269.00000	1,292	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		7.00000	6	27.61	0.00	0	12,744.00
€ / R On 14/12/2009 Currency Future	14.60	Put		3,618.00000	3,643	27.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		172.00000	164	16.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		584.00000	601	16.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		185.00000	176	16.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		546.00000	563	16.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		39.00000	37	20.18	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put		1,551.00000	1,574	20.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		150.00000	142	16.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		661.00000	679	16.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		113.00000	107	17.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		824.00000	844	17.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		130.00000	123	17.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		741.00000	760	17.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Call		106.00000	100	17.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		867.00000	887	17.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		98.00000	93	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		910.00000	930	17.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		121.00000	115	17.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		783.00000	802	17.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		86.00000	81	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		997.00000	1,018	18.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		161.00000	152	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		622.00000	639	16.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		229.00000	217	15.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Put		440.00000	454	15.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		92.00000	87	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		953.00000	974	18.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		199.00000	189	16.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		510.00000	526	16.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		140.00000	132	17.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		701.00000	719	17.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		75.00000	71	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		1,086.00000	1,108	18.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		70.00000	66	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		1,131.00000	1,153	18.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		66.00000	62	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		1,177.00000	1,199	18.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		80.00000	76	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		1,042.00000	1,063	18.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		61.00000	58	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		1,223.00000	1,245	19.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		54.00000	51	19.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		1,315.00000	1,338	19.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.55	Call			37.00000	35	20.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put			1,598.00000	1,622	20.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call			42.00000	40	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put			1,503.00000	1,527	20.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			44.00000	42	19.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,456.00000	1,479	19.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			33.00000	31	20.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,694.00000	1,718	20.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call			31.00000	29	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put			1,742.00000	1,766	20.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call			29.00000	28	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put			1,790.00000	1,815	20.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Call			27.00000	26	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put			1,839.00000	1,863	21.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call			22.00000	21	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put			2,033.00000	2,058	21.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call			18.00000	17	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put			2,229.00000	2,254	22.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			15.00000	15	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,426.00000	2,452	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			17.00000	16	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,328.00000	2,353	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			16.00000	15	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,377.00000	2,402	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call			16.00000	15	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put			2,377.00000	2,402	23.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			12.00000	12	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,674.00000	2,699	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call			12.00000	11	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put			2,723.00000	2,748	24.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			13.00000	12	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,624.00000	2,649	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			13.00000	13	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,575.00000	2,600	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call			14.00000	13	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put			2,525.00000	2,550	23.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call			13.00000	13	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put			2,575.00000	2,600	23.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call			15.00000	14	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put			2,476.00000	2,501	23.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			11.00000	10	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,872.00000	2,897	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			17.00000	17	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			2,279.00000	2,304	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			6.00000	6	28.51	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	14.85	Put			3,867.00000	3,893	28.51	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call			11.00000	11	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put			2,773.00000	2,798	24.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call			10.00000	9	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put			2,971.00000	2,996	25.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			9.00000	9	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			3,071.00000	3,096	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call			9.00000	8	25.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put			3,170.00000	3,195	25.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call			8.00000	8	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put			3,269.00000	3,295	26.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call			17.00000	16	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put			2,328.00000	2,353	22.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call			15.00000	15	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put			2,426.00000	2,452	23.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			11.00000	11	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,822.00000	2,848	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			10.00000	10	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,922.00000	2,947	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call			10.00000	9	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put			3,021.00000	3,046	25.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			21.00000	20	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			2,082.00000	2,107	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			19.00000	18	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,180.00000	2,205	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call			12.00000	12	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put			2,674.00000	2,699	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call			19.00000	18	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put			2,180.00000	2,205	22.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call			11.00000	10	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put			2,872.00000	2,897	24.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call			20.00000	19	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			2,131.00000	2,156	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call			11.00000	11	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put			2,822.00000	2,848	24.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call			10.00000	10	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			2,922.00000	2,947	25.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			9.00000	9	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			3,120.00000	3,146	25.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			9.00000	9	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			3,071.00000	3,096	25.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call			23.00000	22	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put			1,984.00000	2,009	21.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			24.00000	23	21.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,936.00000	1,960	21.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.10	Call			20.00000	19	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put			2,131.00000	2,156	22.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call			13.00000	12	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put			2,624.00000	2,649	23.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call			24.00000	23	21.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put			1,936.00000	1,960	21.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call			26.00000	25	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put			1,887.00000	1,912	21.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call			21.00000	20	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put			2,082.00000	2,107	22.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			35.00000	33	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,646.00000	1,670	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Call			47.00000	45	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			1,409.00000	1,432	19.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			33.00000	31	20.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			1,694.00000	1,718	20.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			51.00000	48	19.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			1,362.00000	1,385	19.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			44.00000	42	19.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			1,456.00000	1,479	19.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			35.00000	33	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			1,646.00000	1,670	20.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			507.00000	487	15.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			169.00000	174	15.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			6.00000	6	27.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			3,668.00000	3,693	27.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			651.00000	629	15.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			112.00000	116	15.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			6.00000	6	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			3,767.00000	3,793	28.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			1,460.00000	1,434	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			21.00000	21	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			3.00000	3	30.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			4,565.00000	4,590	30.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			1.00000	1	33.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			6,063.00000	6,088	33.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	37.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			7,562.00000	7,588	37.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			1,754.00000	1,728	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			15.00000	15	20.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			443.00000	423	15.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			204.00000	210	15.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			4.00000	4	29.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			4,266.00000	4,291	29.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			2.00000	1	32.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.75	Put		5,763.00000	5,788	32.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call		1.00000	1	36.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put		7,262.00000	7,288	36.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		58.00000	55	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put		1,269.00000	1,292	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call		1,901.00000	1,875	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put		13.00000	12	21.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call		542.00000	521	15.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put		153.00000	158	15.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call		5.00000	5	29.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put		4,116.00000	4,142	29.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call		2.00000	2	32.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Put		5,613.00000	5,639	32.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		1.00000	1	36.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		7,112.00000	7,138	36.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,190.00000	3,165	28.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		2.00000	2	28.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,197.00000	2,171	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		8.00000	8	23.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,218.00000	1,192	17.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		29.00000	29	17.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		412.00000	392	15.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		223.00000	229	15.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		6.00000	6	28.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,817.00000	3,843	28.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		3.00000	3	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,814.00000	4,840	30.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		3,290.00000	3,264	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		1.00000	1	29.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		2,296.00000	2,270	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		7.00000	7	24.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		1,314.00000	1,288	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		26.00000	25	18.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		474.00000	454	15.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		186.00000	191	15.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		6.00000	6	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		3,718.00000	3,743	27.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		3.00000	3	30.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		4,714.00000	4,740	30.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		3,340.00000	3,314	29.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		1.00000	1	29.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		2,345.00000	2,320	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		7.00000	7	24.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		1,363.00000	1,337	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		24.00000	24	18.33	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.65	Call			3.00000	3	30.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put			4,664.00000	4,690	30.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call			3,091.00000	3,065	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put			2.00000	2	28.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call			2,098.00000	2,073	23.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put			10.00000	10	23.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call			1,122.00000	1,096	16.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put			33.00000	33	16.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call			354.00000	335	15.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put			266.00000	272	15.22	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call			6.00000	5	28.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put			3,917.00000	3,942	28.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Call			3.00000	2	30.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,914.00000	4,939	30.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			2,991.00000	2,965	27.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			2.00000	2	27.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,000.00000	1,974	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			11.00000	11	22.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,027.00000	1,004	16.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			38.00000	41	16.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			5.00000	5	28.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			4,017.00000	4,042	28.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			2.00000	2	31.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			5,014.00000	5,039	31.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			2,892.00000	2,866	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			3.00000	3	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			938.00000	915	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			49.00000	52	16.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			2.00000	2	31.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			5,114.00000	5,139	31.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			2,941.00000	2,916	27.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			3.00000	3	27.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			1,951.00000	1,925	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			12.00000	12	22.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			982.00000	959	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			43.00000	46	16.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			5.00000	5	29.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			4,066.00000	4,092	29.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			2.00000	2	31.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			5,064.00000	5,089	31.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,141.00000	3,115	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			2.00000	2	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,148.00000	2,122	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			9.00000	9	23.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,170.00000	1,144	17.03	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	9.85	Put		31.00000	31	17.03	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call		383.00000	363	15.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put		244.00000	250	15.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call		3.00000	3	30.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put		4,864.00000	4,890	30.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call		3,240.00000	3,215	28.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put		2.00000	2	28.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call		2,246.00000	2,221	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put		8.00000	8	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call		1,266.00000	1,240	17.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put		27.00000	27	17.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call		3.00000	3	30.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Put		4,764.00000	4,790	30.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,390.00000	3,364	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		1.00000	1	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		2,395.00000	2,369	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		6.00000	6	24.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		1,411.00000	1,385	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		23.00000	22	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		3.00000	3	30.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		4,615.00000	4,640	30.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		3,390.00000	3,364	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		1.00000	1	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		3,490.00000	3,464	29.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		1.00000	1	29.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		2,494.00000	2,468	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		5.00000	5	25.17	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		1,509.00000	1,483	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		20.00000	20	19.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		613.00000	592	15.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		125.00000	129	15.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		7.00000	7	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		3,518.00000	3,544	27.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		4.00000	3	30.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		4,515.00000	4,540	30.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		3,689.00000	3,664	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		1.00000	1	30.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		2,693.00000	2,667	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		4.00000	4	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		1,705.00000	1,678	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		16.00000	15	20.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		769.00000	747	15.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		80.00000	84	15.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		8.00000	7	26.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		3,319.00000	3,344	26.52	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	15.30	Call			4.00000	4	29.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put			4,316.00000	4,341	29.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call			3,789.00000	3,764	31.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put			1.00000	1	31.12	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call			2,792.00000	2,766	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put			3.00000	3	26.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call			1,803.00000	1,777	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put			14.00000	14	21.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call			852.00000	830	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put			63.00000	67	16.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call			8.00000	8	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put			3,220.00000	3,245	26.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Call			5.00000	4	29.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			4,216.00000	4,241	29.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			1.00000	1	33.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			6,212.00000	6,238	33.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			8,212.00000	8,238	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			1.00000	1	34.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			6,312.00000	6,338	34.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	0	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			8,312.00000	8,337	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			3,590.00000	3,564	30.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			1.00000	1	30.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			2,593.00000	2,567	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			5.00000	4	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			1,606.00000	1,580	19.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			18.00000	17	19.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			689.00000	668	15.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			101.00000	105	15.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			4.00000	4	29.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			4,415.00000	4,441	29.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			1.00000	1	34.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			6,412.00000	6,438	34.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			0.00000	0	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			8,412.00000	8,437	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			1.00000	1	34.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			6,512.00000	6,538	34.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			0.00000	0	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			8,512.00000	8,537	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			1.00000	1	35.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			6,662.00000	6,688	35.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			0.00000	0	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			8,662.00000	8,687	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			1.00000	1	35.52	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	17.75	Put		6,762.00000	6,788	35.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call		0.00000	0	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put		8,762.00000	8,787	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call		1.00000	1	35.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put		6,912.00000	6,938	35.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call		0.00000	0	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put		8,912.00000	8,937	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call		1.00000	1	35.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put		6,862.00000	6,888	35.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call		0.00000	0	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put		8,862.00000	8,887	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call		1.00000	1	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Put		6,612.00000	6,638	35.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		0.00000	0	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		8,612.00000	8,637	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		3,739.00000	3,714	30.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		1.00000	1	30.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		2,742.00000	2,717	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		4.00000	4	26.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		810.00000	788	16.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		71.00000	75	16.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		1.00000	1	34.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		6,262.00000	6,288	34.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		1.00000	1	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		8,262.00000	8,288	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		3,639.00000	3,614	30.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		1.00000	1	30.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		2,643.00000	2,617	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		4.00000	4	25.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		1,655.00000	1,629	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		17.00000	16	20.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		729.00000	707	15.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		90.00000	94	15.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		4.00000	4	29.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		4,365.00000	4,391	29.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		1.00000	1	34.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		6,362.00000	6,388	34.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		1.00000	0	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		8,362.00000	8,387	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		3,540.00000	3,514	30.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		1.00000	1	30.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		2,544.00000	2,518	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		5.00000	5	25.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		1,558.00000	1,531	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		19.00000	18	19.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.45	Call			4.00000	3	29.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put			4,465.00000	4,490	29.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call			1.00000	1	34.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put			6,462.00000	6,488	34.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call			0.00000	0	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put			8,462.00000	8,487	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call			1.00000	1	35.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put			6,812.00000	6,838	35.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call			0.00000	0	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put			8,812.00000	8,837	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call			1.00000	1	35.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put			6,712.00000	6,738	35.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Call			0.00000	0	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			8,712.00000	8,737	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			3,889.00000	3,863	31.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	0	31.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			1.00000	1	33.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			6,113.00000	6,138	33.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			8,112.00000	8,138	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			3,839.00000	3,814	31.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			1.00000	1	31.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			2,842.00000	2,816	26.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			3.00000	3	26.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			1,852.00000	1,826	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			13.00000	13	21.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			895.00000	872	16.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			56.00000	59	16.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			5.00000	4	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			4,166.00000	4,191	29.31	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			1.00000	1	33.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put			6,163.00000	6,188	33.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put			8,162.00000	8,188	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call			3,939.00000	3,913	31.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put			0.00000	0	31.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put			8,062.00000	8,088	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call			3,989.00000	3,963	31.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put			0.00000	0	31.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call			1.00000	1	33.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put			6,013.00000	6,038	33.41	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put			8,012.00000	8,038	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call			4,039.00000	4,013	32.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	0	32.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call		3,041.00000	3,015	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put		2.00000	2	27.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call		2,049.00000	2,023	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put		10.00000	10	22.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call		1,074.00000	1,049	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put		35.00000	36	16.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call		6.00000	5	28.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put		3,967.00000	3,992	28.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call		1.00000	1	33.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put		5,963.00000	5,988	33.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call		1.00000	1	38.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put		7,962.00000	7,988	38.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.15160	11.17850		16.24	0.00	0	2,695.00
€ / R On 15/03/2010 Currency Future	11.20	Call		482.00000	470	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		503.00000	518	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		463.00000	452	16.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		535.00000	550	16.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		428.00000	417	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		600.00000	615	16.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		502.00000	489	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		473.00000	488	16.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		411.00000	401	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		633.00000	649	16.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		445.00000	434	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		567.00000	582	16.67	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		396.00000	386	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		667.00000	684	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		366.00000	357	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		738.00000	755	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		352.00000	343	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		774.00000	792	17.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		381.00000	371	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Put		702.00000	719	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		326.00000	318	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		848.00000	866	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		292.00000	284	18.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		963.00000	982	18.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		303.00000	295	18.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		924.00000	943	18.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		281.00000	274	18.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Put		1,003.00000	1,022	18.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Call		271.00000	264	18.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		1,043.00000	1,062	18.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		262.00000	254	18.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.00	Put		1,083.00000	1,103	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		244.00000	237	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		1,165.00000	1,185	18.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		174.00000	169	20.42	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		1,595.00000	1,617	20.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		575.00000	561	16.11	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		396.00000	409	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		252.00000	245	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		1,124.00000	1,144	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		326.00000	318	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		848.00000	866	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		314.00000	306	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		886.00000	904	17.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		235.00000	229	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		1,207.00000	1,227	19.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		227.00000	221	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		1,249.00000	1,269	19.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		219.00000	213	19.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		1,291.00000	1,312	19.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		2,944.00000	2,917	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		16.00000	16	23.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		1,965.00000	1,938	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		36.00000	37	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,056.00000	1,034	15.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		128.00000	133	15.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		116.00000	112	22.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		2,188.00000	2,211	22.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		56.00000	52	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		3,127.00000	3,150	23.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		29.00000	25	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		4,100.00000	4,124	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		16.00000	15	26.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		5,088.00000	5,113	26.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		2,993.00000	2,967	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		15.00000	15	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,013.00000	1,986	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		34.00000	35	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,095.00000	1,073	15.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		116.00000	121	15.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		121.00000	117	22.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		2,142.00000	2,165	22.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		58.00000	54	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		3,079.00000	3,102	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		30.00000	26	24.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		4,051.00000	4,075	24.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.20	Call		17.00000	15	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put		5,038.00000	5,064	26.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call		3,092.00000	3,065	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put		13.00000	14	23.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call		2,109.00000	2,083	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put		31.00000	31	18.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call		1,178.00000	1,155	15.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put		100.00000	104	15.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		525.00000	512	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		447.00000	461	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call		129.00000	125	21.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put		2,050.00000	2,073	21.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call		62.00000	58	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put		2,984.00000	3,006	23.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call		32.00000	28	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put		3,953.00000	3,976	24.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call		18.00000	16	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put		4,939.00000	4,965	26.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call		3,141.00000	3,115	24.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put		13.00000	13	24.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call		2,158.00000	2,131	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put		30.00000	30	19.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call		1,222.00000	1,199	15.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put		94.00000	98	15.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call		550.00000	536	16.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put		421.00000	434	16.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call		133.00000	129	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put		2,004.00000	2,027	21.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call		64.00000	60	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put		2,936.00000	2,959	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call		33.00000	29	24.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put		3,904.00000	3,927	24.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call		18.00000	17	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put		4,890.00000	4,915	26.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call		3,043.00000	3,016	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put		14.00000	15	23.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call		2,061.00000	2,034	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put		32.00000	32	18.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call		1,134.00000	1,112	15.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put		106.00000	110	15.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call		125.00000	122	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put		2,097.00000	2,120	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call		60.00000	56	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put		3,031.00000	3,054	23.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call		31.00000	27	24.49	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	15.15	Put		4,002.00000	4,025	24.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call		17.00000	16	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Put		4,989.00000	5,014	26.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		3,289.00000	3,262	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		11.00000	11	24.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		2,305.00000	2,278	19.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		26.00000	26	19.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		1,357.00000	1,333	16.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		79.00000	81	16.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		628.00000	613	16.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		349.00000	361	16.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		145.00000	140	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,866.00000	1,889	21.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		72.00000	68	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,793.00000	2,816	22.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		36.00000	32	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		3,758.00000	3,781	24.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		20.00000	18	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		4,741.00000	4,766	25.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		3,388.00000	3,361	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		9.00000	10	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		2,403.00000	2,376	20.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		24.00000	24	20.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		1,448.00000	1,424	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		70.00000	72	16.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		684.00000	668	15.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		306.00000	317	15.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		154.00000	149	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,775.00000	1,797	20.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		77.00000	73	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		2,699.00000	2,721	22.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		38.00000	35	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		3,660.00000	3,683	24.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		21.00000	19	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		4,642.00000	4,667	25.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		3,339.00000	3,312	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		10.00000	10	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		2,354.00000	2,327	20.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		25.00000	25	20.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		1,403.00000	1,378	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		74.00000	76	16.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		656.00000	640	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		327.00000	338	15.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		149.00000	145	21.14	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,820.00000	1,843	21.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.85	Call			74.00000	70	22.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put			2,746.00000	2,769	22.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Call			37.00000	33	24.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			3,709.00000	3,732	24.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			20.00000	18	25.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			4,692.00000	4,717	25.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,190.00000	3,164	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			12.00000	12	24.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,207.00000	2,180	19.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			28.00000	29	19.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			1,267.00000	1,243	15.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			88.00000	92	15.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			136.00000	132	21.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,958.00000	1,981	21.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			67.00000	63	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,888.00000	2,911	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			34.00000	30	24.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,855.00000	3,878	24.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			19.00000	17	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,840.00000	4,865	25.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			3,240.00000	3,213	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			11.00000	12	24.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			2,256.00000	2,229	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			27.00000	28	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			1,312.00000	1,288	16.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			83.00000	86	16.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			601.00000	586	16.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			372.00000	385	16.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			140.00000	136	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,912.00000	1,935	21.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			69.00000	65	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,841.00000	2,863	23.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			35.00000	31	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,806.00000	3,829	24.24	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			19.00000	17	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,791.00000	4,816	25.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			3,437.00000	3,411	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			9.00000	9	25.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			2,452.00000	2,425	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			23.00000	23	20.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			1,494.00000	1,469	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			66.00000	68	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			714.00000	697	15.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			286.00000	296	15.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			158.00000	154	20.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.75	Put		1,730.00000	1,752	20.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call		80.00000	76	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Put		2,651.00000	2,674	22.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		40.00000	36	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		3,611.00000	3,634	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		21.00000	19	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		4,593.00000	4,618	25.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		3,487.00000	3,460	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		8.00000	9	25.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		2,501.00000	2,474	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		22.00000	23	20.97	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		1,540.00000	1,515	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		62.00000	64	16.88	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		744.00000	727	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		266.00000	276	15.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		163.00000	159	20.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,685.00000	1,707	20.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		83.00000	79	22.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		2,604.00000	2,627	22.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		41.00000	37	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		3,563.00000	3,586	23.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		22.00000	20	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		4,543.00000	4,568	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		3,685.00000	3,658	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		7.00000	7	25.98	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		2,697.00000	2,671	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		19.00000	19	21.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		1,727.00000	1,702	17.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		49.00000	50	17.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		875.00000	855	15.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		196.00000	204	15.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		185.00000	180	20.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		1,507.00000	1,529	20.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		96.00000	92	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		2,418.00000	2,441	22.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		47.00000	43	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		3,369.00000	3,391	23.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		25.00000	22	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		4,346.00000	4,371	25.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		3,834.00000	3,807	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		5.00000	5	26.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		2,845.00000	2,819	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		17.00000	17	22.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		1,869.00000	1,843	18.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		41.00000	42	18.06	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	10.35	Call			981.00000	960	15.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put			153.00000	159	15.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Call			205.00000	199	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			1,376.00000	1,398	19.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			108.00000	104	22.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			2,279.00000	2,302	22.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			52.00000	48	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			3,224.00000	3,246	23.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			27.00000	24	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			4,199.00000	4,222	24.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			9.00000	9	28.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			6,181.00000	6,208	28.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			4.00000	4	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			8,176.00000	8,203	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			9.00000	9	28.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			6,330.00000	6,357	28.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			4.00000	4	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			8,325.00000	8,352	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			3,586.00000	3,559	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			7.00000	8	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			2,599.00000	2,572	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			21.00000	21	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			1,634.00000	1,608	17.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			55.00000	56	17.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			808.00000	790	15.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			229.00000	238	15.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			89.00000	85	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			2,511.00000	2,534	22.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			23.00000	21	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			4,445.00000	4,469	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			9.00000	8	28.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			6,430.00000	6,457	28.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			4.00000	4	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			8,425.00000	8,452	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			8.00000	8	28.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			6,530.00000	6,556	28.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			3.00000	3	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			8,525.00000	8,552	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			3,339.00000	3,312	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			10.00000	10	24.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			8.00000	8	29.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			6,679.00000	6,706	29.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			3.00000	3	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			8,674.00000	8,701	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			7.00000	7	29.20	0.00	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	17.95	Put		6,779.00000	6,806	29.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call		3.00000	3	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Put		8,774.00000	8,801	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		7.00000	7	29.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,929.00000	6,955	29.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		2.00000	2	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,924.00000	8,951	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		7.00000	7	29.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,879.00000	6,905	29.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		3.00000	2	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,874.00000	8,901	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		8.00000	8	28.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		6,629.00000	6,656	28.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		3.00000	3	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		8,625.00000	8,651	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		3,735.00000	3,708	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		6.00000	6	26.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		2,747.00000	2,720	22.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		18.00000	18	22.21	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		1,775.00000	1,749	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		46.00000	47	17.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		909.00000	890	15.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		181.00000	188	15.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		100.00000	96	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		2,371.00000	2,394	22.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		26.00000	23	25.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		4,297.00000	4,321	25.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		9.00000	9	28.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		6,281.00000	6,307	28.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		4.00000	4	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		8,276.00000	8,302	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		3,784.00000	3,757	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		6.00000	6	26.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		2,796.00000	2,769	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		17.00000	18	22.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		1,822.00000	1,796	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		43.00000	44	17.89	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		945.00000	925	15.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		166.00000	173	15.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		104.00000	100	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		2,325.00000	2,348	22.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		26.00000	23	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		4,248.00000	4,272	24.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		9.00000	9	28.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		6,231.00000	6,257	28.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.40	Call			4.00000	4	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put			8,226.00000	8,253	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Call			3,635.00000	3,609	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			7.00000	7	25.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			2,648.00000	2,622	21.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			20.00000	20	21.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			1,680.00000	1,655	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			52.00000	53	17.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			841.00000	822	15.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			212.00000	220	15.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			93.00000	89	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			2,464.00000	2,487	22.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			24.00000	22	25.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			4,396.00000	4,420	25.17	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			9.00000	9	28.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			6,380.00000	6,407	28.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			4.00000	4	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			8,375.00000	8,402	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			8.00000	8	28.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			6,580.00000	6,606	28.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			3.00000	3	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			8,575.00000	8,602	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			7.00000	7	29.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,829.00000	6,856	29.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			3.00000	3	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,824.00000	8,851	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			8.00000	7	29.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			6,729.00000	6,756	29.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			3.00000	3	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			8,724.00000	8,751	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			3,536.00000	3,510	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			8.00000	8	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			2,550.00000	2,523	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			21.00000	22	21.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			1,587.00000	1,562	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			58.00000	60	17.05	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			776.00000	758	15.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			247.00000	256	15.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call			339.00000	330	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put			811.00000	829	17.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			86.00000	82	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			2,558.00000	2,580	22.62	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			23.00000	20	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			4,494.00000	4,519	25.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			8.00000	8	28.71	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 15/03/2010 Currency Future	17.65	Put		6,480.00000	6,507	28.71	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call		3.00000	3	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put		8,475.00000	8,502	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call		3,933.00000	3,906	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Put		5.00000	5	26.85	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		10.00000	10	28.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		6,081.00000	6,108	28.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		5.00000	5	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		8,076.00000	8,103	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		3,884.00000	3,857	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		5.00000	5	26.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		2,895.00000	2,868	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		16.00000	16	22.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		1,917.00000	1,891	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		39.00000	39	18.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		1,018.00000	997	15.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		140.00000	145	15.51	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		112.00000	108	22.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		2,233.00000	2,256	22.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		28.00000	25	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		4,149.00000	4,173	24.74	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		10.00000	9	28.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		6,131.00000	6,158	28.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		5.00000	4	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		8,126.00000	8,153	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,033.00000	4,006	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		4.00000	4	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		10.00000	10	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,982.00000	6,008	27.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		5.00000	5	31.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,977.00000	8,003	31.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			11.33970	11.36830		16.58	0.00	0	200.00
€ / R On 14/06/2010 Currency Future	11.35	Call		0.00000	625	16.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put		0.00000	636	16.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call		616.00000	607	16.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put		648.00000	667	16.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call		563.00000	555	17.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put		745.00000	765	17.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call		598.00000	589	16.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put		680.00000	699	16.82	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call		580.00000	571	16.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put		712.00000	732	16.94	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call		459.00000	452	17.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put		991.00000	1,013	17.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call		434.00000	427	18.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	12.00	Put		1,066.00000	1,088	18.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call		410.00000	404	18.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put		1,142.00000	1,165	18.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call		3,881.00000	3,853	23.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put		13.00000	14	23.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call		2,896.00000	2,869	19.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put		28.00000	29	19.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call		1,928.00000	1,901	16.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put		60.00000	62	16.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call		1,102.00000	1,084	15.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put		234.00000	245	15.54	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call		206.00000	203	21.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put		2,338.00000	2,363	21.67	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call		91.00000	89	25.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put		4,223.00000	4,250	25.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call		38.00000	36	27.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put		6,170.00000	6,197	27.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call		10.00000	10	27.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put		8,141.00000	8,170	27.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call		3,931.00000	3,903	24.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put		12.00000	13	24.18	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Call		2,945.00000	2,918	20.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put		27.00000	28	20.19	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call		1,974.00000	1,947	16.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put		55.00000	57	16.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call		1,136.00000	1,118	15.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put		218.00000	228	15.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call		211.00000	208	21.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put		2,293.00000	2,318	21.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call		93.00000	92	25.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put		4,175.00000	4,202	25.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call		39.00000	38	27.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put		6,121.00000	6,148	27.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call		10.00000	10	27.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put		8,092.00000	8,121	27.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call		3,832.00000	3,804	23.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put		13.00000	14	23.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call		2,847.00000	2,819	19.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put		29.00000	30	19.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call		1,883.00000	1,856	15.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put		64.00000	67	15.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call		1,069.00000	1,052	15.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put		250.00000	262	15.61	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call		202.00000	198	21.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put		2,383.00000	2,409	21.77	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	15.55	Call			89.00000	87	25.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put			4,271.00000	4,298	25.43	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call			37.00000	35	27.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put			6,218.00000	6,246	27.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call			9.00000	10	27.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put			8,191.00000	8,220	27.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call			3,980.00000	3,952	24.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put			12.00000	13	24.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call			2,994.00000	2,967	20.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put			26.00000	27	20.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call			2,020.00000	1,993	16.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put			51.00000	53	16.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call			1,171.00000	1,152	15.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put			202.00000	212	15.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call			217.00000	213	21.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put			2,248.00000	2,273	21.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call			96.00000	94	25.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put			4,127.00000	4,154	25.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call			40.00000	39	27.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put			6,072.00000	6,099	27.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call			10.00000	11	27.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Put			8,042.00000	8,071	27.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call			0.00000	4,002	24.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put			0.00000	12	24.57	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call			0.00000	3,016	20.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put			0.00000	26	20.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call			0.00000	2,038	16.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put			0.00000	49	16.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call			0.00000	1,187	15.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put			0.00000	197	15.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call			0.00000	218	21.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put			0.00000	2,229	21.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call			0.00000	96	25.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put			0.00000	4,106	25.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call			0.00000	40	27.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put			0.00000	6,050	27.31	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call			0.00000	11	27.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put			0.00000	8,021	27.16	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.50700		249.32200		0.00	0.00	0	10.00
ALBI On 05/11/2009 Index Future			299.36800		298.76700		0.00	0.00	0	760.00
ALBI On 04/02/2010 Index Future			304.84600		304.22000		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
CRD1 On 05/11/2009 Index Future		128.27500	128.09300		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future		130.62200	130.43800		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi		301.02350	300.42500		0.00	12,040,940.00	4	691.00
GOVI On 04/02/2010 jGovi		306.53200	305.92550		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future		362.26500	362.26500		0.00	0.00	0	3.00
J153 On 31/08/2010 jSwap		7.24267	7.28470		18.25	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.74800	8.73900		18.25	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.42700	8.40400		18.25	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.59800	8.59200		18.25	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.86200	8.85000		18.25	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.81600	8.80900		18.25	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.82500	8.81900		18.25	0.00	0	0.00
JBAR On 21/12/2005 jBar			0.00000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		7.00400	7.00600		0.00	0.00	0	0.00
JFRA On 04/02/2010 jFra		7.03500	7.05000		0.00	0.00	0	0.00
JFRA On 06/05/2010 jFra		7.16400	7.17000		0.00	0.00	0	0.00
JFRA On 05/08/2010 jFra		7.48400	7.50400		0.00	0.00	0	0.00
JFRA On 04/11/2010 jFra		7.80000	7.82800		0.00	0.00	0	0.00
JN02 On 05/11/2009 jNote		7.72900	7.74300		0.00	0.00	0	0.00
JN02 On 04/02/2010 jNote		7.97600	7.99000		0.00	0.00	0	0.00
JN05 On 05/11/2009 jNote		8.60700	8.60100		0.00	0.00	0	0.00
JN05 On 04/02/2010 jNote		8.73900	8.73200		0.00	0.00	0	0.00
JN10 On 05/11/2009 jNote		8.79200	8.78500		0.00	0.00	0	0.00
JN10 On 04/02/2010 jNote		8.85100	8.84400		0.00	0.00	0	0.00
JROD On 30/09/2009 jRod		6.95900	6.95900		0.00	0.00	0	0.00
JROD On 30/10/2009 jRod		6.87100	6.86900		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
JROD On 30/11/2009 jRod				6.89900	6.89900		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod				6.99200	6.99800		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future				290.22400	289.51500		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future				295.53500	294.81500		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future				7.25500	7.30800		0.84	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1.00000	1	0.80	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			649.00000	607	0.80	0.00	0	0.00
R155 On 05/11/2009 Bond Future				7.43000	7.47500		2.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			650.00000	703	2.49	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			166.00000	140	2.49	0.00	0	0.00
R157 On 05/11/2009 Bond Future				8.24800	8.28000		7.00	66,294.34	526	7,895.00
R157 On 05/11/2009 Bond Future	7.50	Call			91.00000	98	6.91	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,265.00000	4,104	6.91	0.00	0	0.00
R157 On 04/02/2010 Bond Future				8.32800	8.36100		6.75	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			860.00000	900	6.68	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			3,973.00000	3,848	6.68	0.00	0	0.00
R157 On 06/05/2010 Bond Future				8.38500	8.42100		6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			2,677.00000	2,765	6.50	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,299.00000	2,214	6.50	0.00	0	0.00
R157 On 05/08/2010 Bond Future				8.41100	8.44900		6.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			3,651.00000	3,750	6.32	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,279.00000	2,203	6.32	0.00	0	0.00
R186 On 05/11/2009 Bond Future				8.80300	8.83400		14.00	0.00	0	11,606.00
R186 On 05/11/2009 Bond Future	8.75	Call			1,750.00000	1,860	13.93	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			2,568.00000	2,377	13.93	0.00	0	240.00
R186 On 05/11/2009 Bond Future	9.00	Call			3,013.00000	3,178	14.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			1,422.00000	1,286	14.00	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			10.00000	11	13.78	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			14,104.00000	13,803	13.78	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			42.00000	45	13.79	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			11,306.00000	11,008	13.79	0.00	0	0.00
R186 On 04/02/2010 Bond Future				8.85000	8.88100		14.50	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			1,636.00000	1,708	14.30	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			7,915.00000	7,690	14.30	0.00	0	0.00
R186 On 06/05/2010 Bond Future				8.88800	8.92100		13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			5,370.00000	5,530	13.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,628.00000	4,476	13.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future				8.91100	8.94500		13.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R186 On 05/08/2010 Bond Future	9.25	Call		7,195.00000	7,379	13.65	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put		4,399.00000	4,264	13.65	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.30400	8.33600		6.50	0.00	0	488.00
R201 On 05/11/2009 Bond Future	7.50	Call		51.00000	55	6.39	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		3,585.00000	3,457	6.39	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.37300	8.40600		6.50	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		378.00000	399	6.38	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		4,046.00000	3,935	6.38	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.42600	8.46200		6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call		2,012.00000	2,080	6.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put		1,869.00000	1,800	6.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.44800	8.48600		5.75	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call		3,204.00000	3,289	5.81	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Put		1,372.00000	1,320	5.81	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.72400	8.76500		11.24	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call		27.00000	30	10.84	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		7,296.00000	7,073	10.84	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.79400	8.83800		10.71	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		1,134.00000	1,198	10.35	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		4,617.00000	4,445	10.35	0.00	0	0.00
R203 On 06/05/2010 Bond Future			8.84900	8.89400		10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call		3,433.00000	3,554	10.43	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put		2,884.00000	2,771	10.43	0.00	0	0.00
R203 On 05/08/2010 Bond Future			8.88100	8.92800		10.19	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call		4,629.00000	4,764	10.34	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put		3,017.00000	2,914	10.34	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.72900	8.76000		12.28	0.00	0	2,868.00
R204 On 05/11/2009 Bond Future	7.50	Call		30.00000	32	11.84	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		7,994.00000	7,809	11.84	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.79000	8.82200		12.25	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		1,274.00000	1,323	11.83	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		5,015.00000	4,876	11.83	0.00	0	0.00
R204 On 06/05/2010 Bond Future			8.84000	8.87300		11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call		3,842.00000	3,939	11.48	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put		3,117.00000	3,024	11.48	0.00	0	0.00
R204 On 05/08/2010 Bond Future			8.87000	8.90500		10.77	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call		4,849.00000	4,962	10.93	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put		2,937.00000	2,853	10.93	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.35900	8.39100		5.75	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call		35.00000	38	5.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 05/11/2009 Bond Future	7.50	Put			3,124.00000	3,018	5.65	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.44200		8.47600		5.75	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			294.00000	310	5.64	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,501.00000	3,407	5.64	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.51400		8.55100		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,934.00000	1,995	5.28	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,331.00000	1,279	5.28	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.55100		8.59100		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			2,353.00000	2,421	4.80	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,193.00000	1,146	4.80	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.88800		8.91900		13.50	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			15.00000	16	13.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,275.00000	9,086	13.06	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.94800		8.98100		13.50	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			1,134.00000	1,180	13.10	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			5,663.00000	5,511	13.10	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.00100		9.03500		12.75	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call			4,277.00000	4,385	12.93	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put			3,023.00000	2,931	12.93	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.03700		9.07100		12.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call			5,278.00000	5,394	12.18	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put			2,843.00000	2,763	12.18	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.88700		8.91800		13.00	0.00	0	5,008.00
R208 On 05/11/2009 Bond Future	7.75	Call			22.00000	23	12.76	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			7,858.00000	7,663	12.76	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.94400		8.97600		12.75	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			1,382.00000	1,441	12.51	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			4,414.00000	4,273	12.51	0.00	0	0.00
R208 On 06/05/2010 Bond Future			8.99000		9.02300		12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call			4,068.00000	4,180	12.75	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put			2,693.00000	2,602	12.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.02000		9.05400		12.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call			5,435.00000	5,558	12.63	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put			2,798.00000	2,716	12.63	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.34300		8.38400		18.25	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	9.00	Call			5,330.00000	5,630	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put			306.00000	252	18.59	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call			80.00000	91	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put			8,342.00000	7,998	17.97	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			4.00000	5	17.98	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			13,574.00000	13,221	17.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	7.25	Call			21.00000	24	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			10,875.00000	10,523	17.98	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			10,465.00000	10,815	19.20	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			16.00000	11	19.20	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.36900		8.41000		18.00	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			787.00000	844	17.69	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			9,256.00000	8,961	17.69	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			12,170.00000	12,494	19.19	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			295.00000	267	19.19	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.38600		8.42900		18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call			4,629.00000	4,824	18.00	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put			4,028.00000	3,855	18.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.39200		8.43500		17.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call			6,565.00000	6,783	17.95	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Put			3,962.00000	3,813	17.95	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			297.24400		296.65100		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			302.68400		302.08200		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.51270		6.48280		15.10	0.00	0	4,604.00
ZAAD On 14/12/2009 Currency Future	6.50	Call			172.00000	185	15.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put			190.00000	173	15.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			200.00000	214	15.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			167.00000	152	15.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			153.00000	165	15.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			220.00000	202	15.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call			200.00000	214	15.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			167.00000	152	15.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			230.00000	246	15.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			147.00000	133	15.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call			136.00000	146	15.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put			253.00000	234	15.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call			153.00000	165	15.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put			220.00000	202	15.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			121.00000	130	15.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			288.00000	267	15.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			121.00000	130	15.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			288.00000	267	15.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call			95.00000	103	16.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put			362.00000	340	16.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			107.00000	115	16.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			324.00000	303	16.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call			75.00000	81	17.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			442.00000	418	17.05	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	6.85	Call			75.00000	81	17.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put			442.00000	418	17.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			84.00000	91	16.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			402.00000	378	16.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call			84.00000	91	16.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put			402.00000	378	16.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			67.00000	72	17.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			484.00000	459	17.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call			230.00000	246	15.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put			147.00000	133	15.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			262.00000	279	15.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			129.00000	116	15.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call			107.00000	115	16.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put			324.00000	303	16.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			295.00000	314	16.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			113.00000	101	16.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call			295.00000	314	16.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put			113.00000	101	16.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call			331.00000	351	16.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put			98.00000	88	16.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call			67.00000	72	17.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put			484.00000	459	17.33	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call			53.00000	57	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put			570.00000	544	17.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call			42.00000	45	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put			659.00000	633	18.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call			34.00000	36	19.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put			751.00000	724	19.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call			27.00000	29	19.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put			844.00000	817	19.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			59.00000	64	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			527.00000	501	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			47.00000	51	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			614.00000	588	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			38.00000	41	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			705.00000	678	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			59.00000	64	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			527.00000	501	17.61	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			38.00000	41	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			705.00000	678	18.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			30.00000	33	19.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			798.00000	770	19.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call			47.00000	51	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put			614.00000	588	18.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call			5,633.00000	5,663	23.66	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	0.85	Put		0.00000	0	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,133.00000	4,163	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		2,633.00000	2,663	26.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	26.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,139.00000	1,168	21.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		6.00000	5	21.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		5.00000	5	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,872.00000	1,842	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		1.00000	1	31.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		3,368.00000	3,338	31.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Call		0.00000	0	38.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,867.00000	4,838	38.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	44.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		6,367.00000	6,337	44.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		5,883.00000	5,913	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		4,383.00000	4,413	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		2,883.00000	2,913	25.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	25.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		1,386.00000	1,416	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		3.00000	3	24.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		7.00000	7	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		1,624.00000	1,594	24.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	30.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		3,118.00000	3,088	30.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		4,618.00000	4,588	37.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	43.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		6,117.00000	6,088	43.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		5,933.00000	5,963	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		4,433.00000	4,463	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		2,933.00000	2,963	25.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	25.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		1,436.00000	1,465	24.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		3.00000	3	24.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		7.00000	7	23.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		1,574.00000	1,545	23.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	30.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		3,068.00000	3,038	30.54	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	36.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		4,568.00000	4,538	36.98	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	12.55	Call			0.00000	0	43.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put			6,067.00000	6,038	43.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call			446.00000	469	17.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put			64.00000	57	17.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			368.00000	389	16.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			85.00000	76	16.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call			617.00000	643	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put			34.00000	31	18.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call			530.00000	555	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put			47.00000	42	17.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call			406.00000	429	17.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put			74.00000	66	17.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call			368.00000	389	16.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put			85.00000	76	16.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call			488.00000	511	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put			55.00000	49	17.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call			262.00000	279	15.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put			129.00000	116	15.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call			573.00000	599	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put			40.00000	36	18.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call			3,133.00000	3,163	24.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put			0.00000	0	24.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call			2,133.00000	2,163	28.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put			0.00000	0	28.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call			0.00000	0	33.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put			3,868.00000	3,838	33.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call			0.00000	0	43.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put			5,867.00000	5,838	43.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call			0.00000	0	47.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put			7,867.00000	7,837	47.12	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call			4,033.00000	4,063	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put			0.00000	0	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call			3,033.00000	3,063	24.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put			0.00000	0	24.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call			2,033.00000	2,063	29.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put			1.00000	0	29.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call			1,041.00000	1,070	21.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put			8.00000	7	21.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call			4.00000	4	25.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put			1,971.00000	1,942	25.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call			0.00000	0	34.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put			3,968.00000	3,938	34.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call			0.00000	0	43.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put			5,967.00000	5,938	43.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call			0.00000	0	47.30	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	14.45	Put			7,967.00000	7,937	47.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call			3,983.00000	4,013	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put			0.00000	0	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call			2,983.00000	3,013	25.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put			0.00000	0	25.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call			1,984.00000	2,013	29.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put			1.00000	1	29.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call			992.00000	1,021	20.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put			9.00000	8	20.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call			4.00000	4	26.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put			2,021.00000	1,991	26.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call			0.00000	0	34.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put			4,018.00000	3,988	34.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Call			0.00000	0	43.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			6,017.00000	5,988	43.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			8,017.00000	7,987	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			3,933.00000	3,963	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	23.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			1,934.00000	1,963	28.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			1.00000	1	28.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			943.00000	972	20.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			11.00000	10	20.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			4.00000	4	26.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			2,071.00000	2,041	26.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			0.00000	0	34.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			4,068.00000	4,038	34.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			8,067.00000	8,037	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			3,883.00000	3,913	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	23.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			1,884.00000	1,914	28.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			1.00000	1	28.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			896.00000	924	20.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			13.00000	11	20.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			3.00000	3	26.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			2,120.00000	2,091	26.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			0.00000	0	34.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			4,118.00000	4,088	34.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			8,117.00000	8,087	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			3,833.00000	3,863	23.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	23.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			2,833.00000	2,863	25.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	25.72	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	4.65	Call			1,834.00000	1,864	28.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			1.00000	1	28.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			848.00000	876	19.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			15.00000	13	19.77	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			3.00000	3	26.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			2,170.00000	2,141	26.87	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			0.00000	0	35.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			4,168.00000	4,138	35.11	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	44.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			6,167.00000	6,138	44.04	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			8,167.00000	8,137	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,083.00000	4,113	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Put			0.00000	0	23.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call			3,083.00000	3,113	24.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put			0.00000	0	24.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call			2,083.00000	2,113	28.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put			0.00000	0	28.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call			1,090.00000	1,119	21.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put			7.00000	6	21.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call			4.00000	5	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put			1,922.00000	1,892	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call			0.00000	0	34.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put			3,918.00000	3,888	34.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call			0.00000	0	43.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put			5,917.00000	5,888	43.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call			0.00000	0	47.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put			7,917.00000	7,887	47.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call			3,783.00000	3,813	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put			0.00000	0	23.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call			2,783.00000	2,813	25.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put			0.00000	0	25.94	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call			1,784.00000	1,814	27.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put			1.00000	1	27.66	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call			801.00000	829	19.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put			18.00000	16	19.50	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call			3.00000	3	27.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put			2,220.00000	2,190	27.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call			0.00000	0	35.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put			4,218.00000	4,188	35.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call			0.00000	0	44.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put			6,217.00000	6,188	44.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call			0.00000	0	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put			8,217.00000	8,187	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call			3,733.00000	3,763	24.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	24.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		2,733.00000	2,763	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	26.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		1,734.00000	1,764	27.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		1.00000	1	27.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		754.00000	782	19.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		21.00000	19	19.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		3.00000	3	27.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		2,270.00000	2,240	27.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		0.00000	0	35.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		4,268.00000	4,238	35.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	44.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		6,267.00000	6,238	44.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Call		0.00000	0	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put		8,267.00000	8,237	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call		3,583.00000	3,613	24.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put		0.00000	0	24.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call		2,583.00000	2,613	26.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put		0.00000	0	26.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call		1,585.00000	1,614	25.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put		2.00000	2	25.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call		2.00000	2	27.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put		2,419.00000	2,390	27.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call		0.00000	0	36.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put		4,418.00000	4,388	36.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call		0.00000	0	44.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put		6,417.00000	6,387	44.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call		0.00000	0	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put		8,417.00000	8,387	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call		3,683.00000	3,713	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put		0.00000	0	24.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call		2,683.00000	2,713	26.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put		0.00000	0	26.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call		1,684.00000	1,714	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put		2.00000	1	26.78	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call		708.00000	735	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put		25.00000	22	18.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call		2.00000	3	27.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put		2,320.00000	2,290	27.49	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call		0.00000	0	35.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put		4,318.00000	4,288	35.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call		0.00000	0	44.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put		6,317.00000	6,287	44.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call		0.00000	0	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put		8,317.00000	8,287	47.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.85	Call		3,633.00000	3,663	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put		0.00000	0	24.15	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call		1,635.00000	1,664	26.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put		2.00000	2	26.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call		662.00000	689	18.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put		29.00000	26	18.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call		2.00000	2	27.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put		2,369.00000	2,340	27.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call		0.00000	0	36.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put		4,368.00000	4,338	36.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call		0.00000	0	47.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put		8,367.00000	8,337	47.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			6.56960	6.54020		16.12	0.00	0	118.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		282.00000	295	16.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		292.00000	275	16.12	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		306.00000	321	16.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		266.00000	251	16.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		263.00000	275	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		322.00000	306	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		263.00000	275	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		322.00000	306	16.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		332.00000	348	16.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		242.00000	228	16.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		245.00000	257	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		355.00000	337	16.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		228.00000	239	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		388.00000	370	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		228.00000	239	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		388.00000	370	16.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		199.00000	208	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		459.00000	439	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		213.00000	223	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		423.00000	404	16.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		199.00000	208	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		459.00000	439	17.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		173.00000	182	17.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		533.00000	512	17.63	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		186.00000	195	17.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		495.00000	475	17.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		162.00000	170	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		572.00000	550	17.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		360.00000	376	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		220.00000	206	16.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		419.00000	437	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		178.00000	167	16.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	7.00	Call			152.00000	159	18.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put			611.00000	589	18.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call			133.00000	139	18.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put			693.00000	670	18.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			483.00000	503	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			143.00000	134	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			517.00000	538	16.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			127.00000	119	16.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			450.00000	469	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			160.00000	150	16.26	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			388.00000	406	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			198.00000	186	16.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			589.00000	612	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			99.00000	92	16.36	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			627.00000	651	16.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			87.00000	81	16.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			553.00000	574	16.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			112.00000	105	16.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			483.00000	503	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			143.00000	134	16.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			419.00000	437	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			178.00000	167	16.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,140.00000	4,170	24.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	24.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,140.00000	3,170	29.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	29.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,142.00000	2,172	24.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			1.00000	3	24.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,156.00000	1,185	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			16.00000	15	17.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			34.00000	35	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,893.00000	1,865	24.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			4.00000	4	28.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,864.00000	3,834	28.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			1.00000	1	32.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,861.00000	5,831	32.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			0.00000	0	36.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,860.00000	7,831	36.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,040.00000	4,070	24.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	24.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,040.00000	3,070	30.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			0.00000	0	30.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,043.00000	2,073	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			3.00000	3	24.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,060.00000	1,088	16.97	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 15/03/2010 Currency Future	5.50	Put		19.00000	18	16.97	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call		31.00000	32	24.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put		1,991.00000	1,963	24.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call		3.00000	4	28.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,963.00000	3,934	28.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		1.00000	1	32.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,961.00000	5,931	32.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		0.00000	0	36.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,960.00000	7,931	36.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		3,990.00000	4,020	24.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	24.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		2,990.00000	3,020	30.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		0.00000	0	30.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		1,994.00000	2,023	23.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		4.00000	3	23.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,011.00000	1,039	16.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		21.00000	20	16.61	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		30.00000	31	24.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		2,040.00000	2,012	24.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		3.00000	3	28.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		4,013.00000	3,984	28.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		1.00000	1	32.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		6,011.00000	5,981	32.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		0.00000	0	36.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		8,010.00000	7,981	36.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		3,940.00000	3,970	24.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	24.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		2,940.00000	2,970	30.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		0.00000	1	30.57	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		1,944.00000	1,973	23.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		4.00000	4	23.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		965.00000	993	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		25.00000	24	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		28.00000	29	24.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		2,088.00000	2,060	24.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		3.00000	3	28.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		4,063.00000	4,034	28.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		1.00000	1	32.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		6,061.00000	6,031	32.74	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		0.00000	0	36.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		8,060.00000	8,031	36.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		965.00000	993	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		25.00000	24	16.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		3,840.00000	3,870	25.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	25.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	3.70	Call		2,840.00000	2,870	29.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		0.00000	1	29.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		1,845.00000	1,874	22.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		5.00000	4	22.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Call		876.00000	903	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		36.00000	33	16.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		25.00000	26	25.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		2,185.00000	2,156	25.05	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		3.00000	3	28.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		4,163.00000	4,133	28.66	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	32.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		6,161.00000	6,131	32.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	0	36.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		8,160.00000	8,131	36.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		3,890.00000	3,920	25.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	25.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		2,890.00000	2,920	30.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		0.00000	1	30.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		1,895.00000	1,924	23.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		4.00000	4	23.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		920.00000	948	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		30.00000	28	16.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		26.00000	28	24.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		2,136.00000	2,108	24.96	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		3.00000	3	28.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		4,113.00000	4,084	28.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	32.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		6,111.00000	6,081	32.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		0.00000	0	36.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		8,110.00000	8,081	36.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,090.00000	4,120	24.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	24.53	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,090.00000	3,120	30.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	30.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,092.00000	2,122	24.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		2.00000	3	24.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,108.00000	1,136	17.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		18.00000	17	17.33	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		32.00000	34	24.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,942.00000	1,914	24.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		4.00000	4	28.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,913.00000	3,884	28.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		1.00000	1	32.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,911.00000	5,881	32.42	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		0.00000	0	36.47	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,910.00000	7,881	36.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		3,790.00000	3,820	25.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	25.81	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		2,790.00000	2,820	29.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Put		0.00000	1	29.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		1,795.00000	1,824	22.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		5.00000	5	22.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		832.00000	859	16.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		42.00000	39	16.51	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		23.00000	24	25.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		2,233.00000	2,205	25.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		3.00000	3	28.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		4,213.00000	4,183	28.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	1	33.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		6,211.00000	6,181	33.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		0.00000	0	36.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		8,210.00000	8,181	36.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		3,690.00000	3,720	26.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	26.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		2,690.00000	2,720	28.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		0.00000	1	28.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		1,696.00000	1,725	21.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		6.00000	6	21.68	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		747.00000	773	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		57.00000	53	16.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		21.00000	22	25.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		2,330.00000	2,302	25.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		3.00000	3	28.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		4,312.00000	4,283	28.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		1.00000	1	33.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		6,311.00000	6,281	33.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		0.00000	0	36.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		8,310.00000	8,281	36.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		3,590.00000	3,620	27.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	27.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		2,590.00000	2,621	28.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		0.00000	1	28.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		1,598.00000	1,626	20.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		7.00000	7	20.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		666.00000	690	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		76.00000	71	16.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		18.00000	19	25.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		2,428.00000	2,400	25.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		2.00000	3	29.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		4,412.00000	4,383	29.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	12.95	Call		1.00000	1	33.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		6,411.00000	6,381	33.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		0.00000	0	36.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		8,410.00000	8,381	36.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Call		3,640.00000	3,670	26.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put		0.00000	0	26.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call		2,640.00000	2,671	28.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put		0.00000	1	28.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call		1,647.00000	1,676	21.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put		7.00000	6	21.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call		706.00000	731	16.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put		66.00000	61	16.44	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call		19.00000	20	25.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put		2,379.00000	2,351	25.40	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call		3.00000	3	29.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put		4,362.00000	4,333	29.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call		1.00000	1	33.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put		6,361.00000	6,331	33.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call		0.00000	0	36.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put		8,360.00000	8,331	36.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call		3,740.00000	3,770	26.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put		0.00000	0	26.13	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call		2,740.00000	2,770	29.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put		0.00000	1	29.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call		1,746.00000	1,775	22.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put		6.00000	5	22.04	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call		789.00000	815	16.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put		49.00000	46	16.49	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call		22.00000	23	25.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put		2,282.00000	2,253	25.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call		3.00000	3	28.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put		4,263.00000	4,233	28.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call		1.00000	1	33.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put		6,261.00000	6,231	33.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call		0.00000	0	36.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put		8,260.00000	8,231	36.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			6.61560	6.58870		16.46	0.00	0	100.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		360.00000	372	16.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		371.00000	357	16.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		383.00000	395	16.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		344.00000	330	16.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call		341.00000	353	16.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put		403.00000	388	16.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		406.00000	420	16.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		317.00000	304	16.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	6.70	Call			324.00000	335	16.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put			435.00000	419	16.84	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call			4,089.00000	4,116	18.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put			0.00000	0	18.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Call			3,089.00000	3,116	26.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put			1.00000	1	26.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call			2,096.00000	2,123	22.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put			7.00000	7	22.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call			1,121.00000	1,145	15.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put			32.00000	30	15.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call			71.00000	73	23.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put			1,982.00000	1,957	23.59	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call			8.00000	8	24.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put			3,919.00000	3,892	24.71	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call			3.00000	3	28.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put			5,914.00000	5,887	28.66	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call			1.00000	1	31.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put			7,912.00000	7,886	31.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call			4,039.00000	4,066	18.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put			0.00000	0	18.30	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call			3,040.00000	3,067	26.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put			1.00000	1	26.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call			2,047.00000	2,073	21.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put			8.00000	8	21.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call			1,073.00000	1,097	15.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put			34.00000	32	15.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call			69.00000	71	23.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put			2,030.00000	2,005	23.78	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call			7.00000	7	24.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put			3,968.00000	3,942	24.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call			3.00000	3	28.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put			5,964.00000	5,937	28.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call			1.00000	1	31.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put			7,962.00000	7,936	31.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call			3,989.00000	4,016	18.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put			0.00000	0	18.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call			2,990.00000	3,017	27.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put			1.00000	1	27.20	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call			1,998.00000	2,024	21.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put			9.00000	8	21.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call			1,026.00000	1,050	15.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put			37.00000	34	15.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call			67.00000	69	23.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put			2,078.00000	2,053	23.97	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call			7.00000	7	24.74	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			4,018.00000	3,991	24.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call			3.00000	3	28.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put			6,014.00000	5,987	28.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call			1.00000	1	31.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Put			8,012.00000	7,986	31.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call			3,939.00000	3,966	18.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put			0.00000	0	18.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call			2,940.00000	2,967	26.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put			2.00000	1	26.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call			1,948.00000	1,975	21.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put			9.00000	9	21.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call			982.00000	1,006	15.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put			44.00000	40	15.17	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call			63.00000	65	23.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put			2,124.00000	2,099	23.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call			7.00000	7	24.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put			4,068.00000	4,041	24.85	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			6,064.00000	6,037	28.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call			1.00000	1	31.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put			8,062.00000	8,035	31.80	0.00	0	0.00

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<b>Total for Derivatives:</b>								<b>151,481,018.14</b>	<b>18,431</b>	<b>1,010,193.00</b>
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<b>Grand Total:</b>								<b>151,481,018.14</b>	<b>18,431</b>	<b>1,010,193.00</b>
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