



# Daily MTM Report

Daily summary for 03/11/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>									
CGR5 On 23/07/2011 Bond			15.67900	15.67900			0.00	0	0.00
R153 On 31/08/2010 Bond			7.42300	7.42800			0.00	0	0.00
R155 On 31/08/2011 Bond			7.55000	7.55000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.47000	8.47000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.06000	9.06000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.53000	8.52500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.00500	9.01000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.01500	9.02000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.59000	8.59000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.17000	9.17000			0.00	0	0.00
R208 On 31/03/2021 Bond			9.18000	9.18000			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			8.73500	8.74000			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			7.93590	7.96810		19.97	83,453,924.40	10,516	350,420.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		222.00000	205	19.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		204.00000	219	19.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Call		4,668.00000	4,636	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.30	Put		0.00000	0	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call		565.00000	537	20.54	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put		47.00000	51	20.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.50	Call		524.00000	497	20.49	0.00	0	747.00
\$ / R On 14/12/2009 Currency Future	7.50	Put		56.00000	61	20.49	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		308.00000	287	20.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		140.00000	151	20.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		146.00000	133	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		328.00000	347	20.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.80	Call		308.00000	287	20.14	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.80	Put		140.00000	151	20.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		277.00000	258	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		159.00000	172	20.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		3.00000	3	28.52	0.00	0	10,191.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		1,935.00000	1,967	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Call		695.00000	665	20.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.30	Put		27.00000	29	20.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call		446.00000	421	20.37	0.00	0	39.00
\$ / R On 14/12/2009 Currency Future	7.60	Put		78.00000	85	20.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		340.00000	318	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		122.00000	132	20.20	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		222.00000	205	19.97	0.00	0	200.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		204.00000	219	19.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call		201.00000	185	20.19	0.00	0	2,670.00
\$ / R On 14/12/2009 Currency Future	8.00	Put		232.00000	249	20.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Call		740.00000	710	20.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.25	Put		22.00000	24	20.77	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.55	Call		484.00000	458	20.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put		66.00000	72	20.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		249.00000	230	20.03	0.00	0	1,700.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		181.00000	195	20.03	0.00	0	100.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.00	Call			975.00000	944	21.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.00	Put			7.00000	8	21.05	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	7.35	Call			651.00000	622	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.35	Put			33.00000	36	20.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			374.00000	350	20.26	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			105.00000	114	20.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Call			833.00000	802	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.15	Put			14.00000	16	20.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			786.00000	755	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			18.00000	20	20.83	0.00	0	5,100.00
\$ / R On 14/12/2009 Currency Future	7.40	Call			607.00000	579	20.60	0.00	0	13,513.00
\$ / R On 14/12/2009 Currency Future	7.40	Put			39.00000	43	20.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			117.00000	106	21.29	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			399.00000	421	21.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.45	Call			565.00000	537	20.54	0.00	0	21.00
\$ / R On 14/12/2009 Currency Future	7.45	Put			47.00000	51	20.54	0.00	0	10.00
\$ / R On 14/12/2009 Currency Future	7.55	Call			484.00000	458	20.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.55	Put			66.00000	72	20.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			409.00000	385	20.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			91.00000	99	20.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call			340.00000	318	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put			122.00000	132	20.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			94.00000	85	21.73	0.00	0	50.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			476.00000	499	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			181.00000	166	20.41	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			263.00000	280	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			374.00000	350	20.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			105.00000	114	20.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			14.00000	12	25.45	0.00	0	100.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			1,246.00000	1,276	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			0.00000	0	39.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			4,232.00000	4,264	39.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			0.00000	0	45.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			5,432.00000	5,464	45.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Call			0.00000	0	50.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.60	Put			6,632.00000	6,664	50.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			27.00000	24	24.14	0.00	0	15,512.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			959.00000	988	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			162.00000	149	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			294.00000	313	20.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			131.00000	119	21.07	0.00	0	87.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			363.00000	383	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			131.00000	119	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			363.00000	383	21.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			0.00000	0	43.40	0.00	0	9,676.00

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	Put		5,032.00000	5,064	43.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		1.00000	1	31.43	0.00	0	260.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,583.00000	2,615	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	39.60	0.00	0	1,184.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,332.00000	4,364	39.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		181.00000	166	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		263.00000	280	20.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		34.00000	30	23.70	0.00	0	75.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		866.00000	894	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call		43.00000	38	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put		774.00000	802	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		105.00000	95	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		437.00000	459	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		84.00000	76	21.95	0.00	0	247.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		516.00000	540	21.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		67.00000	60	22.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		599.00000	624	22.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		60.00000	54	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		642.00000	668	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		75.00000	67	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		557.00000	582	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		105.00000	95	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		437.00000	459	21.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		75.00000	67	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		557.00000	582	22.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call		94.00000	85	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put		476.00000	499	21.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		7.00000	7	26.77	0.00	0	3,000.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		1,539.00000	1,571	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		60.00000	54	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		642.00000	668	22.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		53.00000	48	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		685.00000	712	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		53.00000	48	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		685.00000	712	22.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		38.00000	34	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		820.00000	848	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		48.00000	43	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		730.00000	757	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call		24.00000	21	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put		1,006.00000	1,036	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		27.00000	24	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		959.00000	988	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		30.00000	27	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		912.00000	941	23.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	8.70	Call			43.00000	38	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			774.00000	802	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			22.00000	19	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			1,054.00000	1,083	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			16.00000	14	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			1,197.00000	1,228	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			11.00000	10	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,343.00000	1,374	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			9.00000	8	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			1,441.00000	1,472	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			8.00000	7	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,490.00000	1,521	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			11.00000	10	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			1,343.00000	1,374	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			7.00000	6	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			1,589.00000	1,620	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			8.00000	7	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			1,490.00000	1,521	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			4.00000	4	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			1,836.00000	1,868	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			2.00000	2	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			2,184.00000	2,216	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			3.00000	2	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			2,035.00000	2,067	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			4.00000	3	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,886.00000	1,917	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			4.00000	3	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			1,886.00000	1,917	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			3.00000	2	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			2,085.00000	2,116	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			2.00000	1	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			2,383.00000	2,415	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1.00000	1	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			2,483.00000	2,515	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1.00000	1	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			2,533.00000	2,565	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1.00000	1	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			2,633.00000	2,665	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1.00000	1	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			2,833.00000	2,865	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1.00000	1	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			3,082.00000	3,115	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1.00000	1	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			3,033.00000	3,065	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1.00000	1	33.00	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	10.90	Put		2,933.00000	2,965	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		2.00000	1	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		2,334.00000	2,366	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		1.00000	1	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		2,433.00000	2,465	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		1.00000	1	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		2,683.00000	2,715	31.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		1.00000	1	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		2,783.00000	2,815	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		1.00000	1	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		2,833.00000	2,865	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		2.00000	2	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		2,234.00000	2,266	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		2.00000	2	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,134.00000	2,166	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call		1.00000	1	31.43	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put		2,583.00000	2,615	31.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		1.00000	1	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		2,733.00000	2,765	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		2.00000	2	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		2,134.00000	2,166	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call		1.00000	0	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put		3,182.00000	3,215	34.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call		1.00000	0	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put		3,132.00000	3,165	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,332.00000	3,364	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call		0.00000	0	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put		3,232.00000	3,265	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		0.00000	0	39.60	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		4,332.00000	4,364	39.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call		0.00000	0	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put		3,632.00000	3,664	36.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call		0.00000	0	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put		3,532.00000	3,564	35.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call		0.00000	0	37.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put		4,032.00000	4,064	37.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call		0.00000	0	40.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put		4,432.00000	4,464	40.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		0.00000	0	42.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		4,832.00000	4,864	42.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call		0.00000	0	44.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put		5,232.00000	5,264	44.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		0.00000	0	37.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		3,932.00000	3,964	37.48	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	12.70	Call			0.00000	0	41.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			4,732.00000	4,764	41.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	43.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,132.00000	5,164	43.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			17.00000	15	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			1,149.00000	1,179	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			5.00000	4	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,737.00000	1,768	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			0.00000	0	38.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			4,132.00000	4,164	38.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			0.00000	0	45.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			5,332.00000	5,364	45.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			6.00000	5	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,638.00000	1,669	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			2.00000	2	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			2,234.00000	2,266	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			0.00000	0	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			3,432.00000	3,464	35.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			0.00000	0	41.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			4,632.00000	4,664	41.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			34.00000	30	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			866.00000	894	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	0	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			3,832.00000	3,864	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			0.00000	0	46.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			5,632.00000	5,664	46.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			0.00000	0	40.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			4,532.00000	4,564	40.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			0.00000	0	43.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			5,132.00000	5,164	43.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			0.00000	0	47.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			5,732.00000	5,764	47.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			0.00000	0	36.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			3,732.00000	3,764	36.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			0.00000	0	42.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			4,932.00000	4,964	42.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			0.00000	0	46.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			5,532.00000	5,564	46.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			0.00000	0	42.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			4,832.00000	4,864	42.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			10.00000	9	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			1,392.00000	1,423	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			3.00000	3	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,985.00000	2,017	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			0.00000	0	36.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.75	Put		3,782.00000	3,814	36.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	39.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,382.00000	4,414	39.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		0.00000	0	43.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		4,982.00000	5,014	43.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		0.00000	0	46.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		5,582.00000	5,614	46.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		0.00000	0	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		3,832.00000	3,864	37.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		13.00000	11	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		1,294.00000	1,325	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		1.00000	1	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		3,082.00000	3,115	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		0.00000	0	36.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		3,682.00000	3,714	36.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	0	39.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		4,282.00000	4,314	39.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	0	42.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		4,882.00000	4,914	42.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		17.00000	15	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		1,149.00000	1,179	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	0	38.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		4,132.00000	4,164	38.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		5.00000	4	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		1,786.00000	1,818	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		1.00000	1	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		2,983.00000	3,015	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		0.00000	0	35.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		3,582.00000	3,614	35.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		0.00000	0	38.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		4,182.00000	4,214	38.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		0.00000	0	44.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		5,282.00000	5,314	44.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call		0.00000	0	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put		3,332.00000	3,364	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		30.00000	27	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		912.00000	941	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call		0.00000	0	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put		3,282.00000	3,314	34.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		0.00000	0	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		3,882.00000	3,914	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		14.00000	12	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		1,246.00000	1,276	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call		0.00000	0	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put		3,382.00000	3,414	35.01	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.95	Call			0.00000	0	37.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			3,982.00000	4,014	37.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			0.00000	0	40.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			4,582.00000	4,614	40.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	0	47.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			5,782.00000	5,814	47.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	0	37.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			3,932.00000	3,964	37.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	0	48.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			5,932.00000	5,964	48.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			0.00000	0	47.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			5,832.00000	5,864	47.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	0	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			3,882.00000	3,914	37.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	0	40.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			4,482.00000	4,514	40.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	0	46.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			5,682.00000	5,714	46.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			0.00000	0	48.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			6,032.00000	6,064	48.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			0.00000	0	36.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			3,682.00000	3,714	36.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			0.00000	0	42.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			4,882.00000	4,914	42.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	0	48.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put			6,082.00000	6,114	48.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call			0.00000	0	45.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put			5,482.00000	5,514	45.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	45.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put			5,382.00000	5,414	45.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			48.00000	43	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			730.00000	757	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call			0.00000	0	41.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put			4,682.00000	4,714	41.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Call			0.00000	0	43.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.05	Put			5,082.00000	5,114	43.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Call			786.00000	755	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.20	Put			18.00000	20	20.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			24.00000	21	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			1,006.00000	1,036	24.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Call			1.00000	1	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.85	Put			2,883.00000	2,915	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	0	35.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			3,582.00000	3,614	35.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call			0.00000	0	45.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.35	Put		5,382.00000	5,414	45.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Call		1,073.00000	1,041	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.90	Put		5.00000	5	21.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		374.00000	350	20.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		105.00000	114	20.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Call		1,123.00000	1,091	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.85	Put		4.00000	5	22.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call		2.00000	2	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put		2,184.00000	2,216	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,024.00000	992	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		6.00000	6	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Call		2.00000	2	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.25	Put		2,284.00000	2,316	30.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		0.00000	0	39.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		4,382.00000	4,414	39.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Call		1,024.00000	992	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.95	Put		6.00000	6	21.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,172.00000	1,140	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		4.00000	4	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call		4,418.00000	4,386	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put		0.00000	0	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Call		2,918.00000	2,886	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.05	Put		0.00000	0	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call		1,420.00000	1,388	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put		2.00000	2	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Call		0.00000	0	52.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.55	Put		7,582.00000	7,614	52.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,168.00000	3,136	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Call		1,669.00000	1,637	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.30	Put		1.00000	1	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Call		0.00000	0	51.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.30	Put		7,332.00000	7,364	51.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Call		0.00000	0	41.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.65	Put		4,682.00000	4,714	41.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Call		2,968.00000	2,936	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.00	Put		0.00000	0	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Call		1,969.00000	1,937	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.00	Put		1.00000	1	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,168.00000	2,136	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		0.00000	0	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Call		0.00000	0	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.15	Put		7,182.00000	7,214	51.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Call		3,218.00000	3,186	34.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.75	Put		0.00000	0	34.20	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 14/12/2009 Currency Future	5.75	Call			2,218.00000	2,186	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.75	Put			0.00000	0	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Call			1,222.00000	1,190	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.75	Put			3.00000	4	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Call			0.00000	0	51.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.25	Put			7,282.00000	7,314	51.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Call			3,118.00000	3,086	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.85	Put			0.00000	0	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Call			2,118.00000	2,086	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.85	Put			0.00000	0	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Call			0.00000	0	51.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.35	Put			7,382.00000	7,414	51.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Call			3,068.00000	3,036	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.90	Put			0.00000	0	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Call			2,069.00000	2,036	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.90	Put			0.00000	0	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Call			0.00000	0	51.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.40	Put			7,432.00000	7,464	51.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Call			3,318.00000	3,286	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.65	Put			0.00000	0	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Call			2,318.00000	2,286	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.65	Put			0.00000	0	31.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Call			1,321.00000	1,289	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.65	Put			3.00000	3	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Call			3,368.00000	3,336	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.60	Put			0.00000	0	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Call			2,368.00000	2,336	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.60	Put			0.00000	0	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Call			1,370.00000	1,338	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.60	Put			2.00000	3	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Call			0.00000	0	51.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.10	Put			7,132.00000	7,164	51.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,518.00000	3,486	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Put			0.00000	0	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call			2,518.00000	2,486	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put			0.00000	0	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call			1,520.00000	1,488	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put			2.00000	2	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			3.00000	3	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			1,985.00000	2,017	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Call			0.00000	0	50.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.95	Put			6,982.00000	7,014	50.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Call			3,618.00000	3,586	36.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.35	Put			0.00000	0	36.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.35	Call			2,618.00000	2,586	32.00	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	5.35	Put			0.00000	0	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Call			1,619.00000	1,587	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.35	Put			1.00000	1	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	0	50.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.85	Put			6,882.00000	6,914	50.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Call			3,668.00000	3,636	37.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.30	Put			0.00000	0	37.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Call			2,668.00000	2,636	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.30	Put			0.00000	0	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Call			0.00000	0	50.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.80	Put			6,832.00000	6,864	50.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Call			3,718.00000	3,686	37.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.25	Put			0.00000	0	37.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Call			2,718.00000	2,686	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.25	Put			0.00000	0	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Call			1,719.00000	1,687	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.25	Put			1.00000	1	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Call			0.00000	0	50.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.75	Put			6,782.00000	6,814	50.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Call			3,568.00000	3,536	36.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.40	Put			0.00000	0	36.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Call			2,568.00000	2,536	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.40	Put			0.00000	0	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Call			1,570.00000	1,537	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.40	Put			1.00000	2	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Call			0.00000	0	50.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.90	Put			6,932.00000	6,964	50.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Call			3,918.00000	3,886	38.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.05	Put			0.00000	0	38.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Call			1,919.00000	1,887	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.05	Put			1.00000	1	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Call			927.00000	896	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.05	Put			9.00000	10	21.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Call			0.00000	0	49.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.55	Put			6,582.00000	6,614	49.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Call			4,018.00000	3,986	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.95	Put			0.00000	0	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Call			3,018.00000	2,986	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.95	Put			0.00000	0	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Call			2,019.00000	1,986	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.95	Put			1.00000	1	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Call			0.00000	0	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.45	Put			3,482.00000	3,514	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Call			0.00000	0	49.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.45	Put			6,482.00000	6,514	49.66	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	13.95	Call			0.00000	0	48.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.95	Put			5,982.00000	6,014	48.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Call			0.00000	0	53.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.95	Put			7,982.00000	8,014	53.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Call			0.00000	0	38.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.05	Put			4,082.00000	4,114	38.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Call			0.00000	0	53.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.05	Put			8,082.00000	8,114	53.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Call			3,818.00000	3,786	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.15	Put			0.00000	0	38.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Call			2,818.00000	2,786	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.15	Put			0.00000	0	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Call			1,819.00000	1,787	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.15	Put			1.00000	1	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Call			0.00000	0	48.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.15	Put			6,182.00000	6,214	48.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Call			0.00000	0	53.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.15	Put			8,182.00000	8,214	53.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Call			0.00000	0	49.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.25	Put			6,282.00000	6,314	49.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Call			0.00000	0	53.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.25	Put			8,282.00000	8,314	53.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Call			3,768.00000	3,736	37.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.20	Put			0.00000	0	37.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Call			2,768.00000	2,736	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.20	Put			0.00000	0	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Call			1,769.00000	1,737	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.20	Put			1.00000	1	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Call			0.00000	0	49.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.20	Put			6,232.00000	6,264	49.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Call			0.00000	0	53.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.20	Put			8,232.00000	8,264	53.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Call			0.00000	0	49.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.40	Put			6,432.00000	6,464	49.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Call			0.00000	0	53.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.40	Put			8,432.00000	8,464	53.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Call			0.00000	0	53.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.45	Put			8,482.00000	8,514	53.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Call			3,468.00000	3,436	35.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.50	Put			0.00000	0	35.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Call			2,468.00000	2,436	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.50	Put			0.00000	0	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Call			1,470.00000	1,438	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.50	Put			2.00000	2	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.50	Call			0.00000	0	49.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	14.50	Put		6,532.00000	6,564	49.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Call		0.00000	0	53.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.50	Put		8,532.00000	8,564	53.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Call		0.00000	0	49.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.30	Put		6,332.00000	6,364	49.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Call		0.00000	0	53.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.30	Put		8,332.00000	8,364	53.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Call		3,968.00000	3,936	39.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.00	Put		0.00000	0	39.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Call		0.00000	0	53.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.00	Put		8,032.00000	8,064	53.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Call		4,118.00000	4,086	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.85	Put		0.00000	0	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Call		0.00000	0	48.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.85	Put		5,882.00000	5,914	48.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Call		0.00000	0	52.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.85	Put		7,882.00000	7,914	52.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Call		3,868.00000	3,836	38.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.10	Put		0.00000	0	38.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Call		2,868.00000	2,836	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.10	Put		0.00000	0	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Call		1,869.00000	1,837	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.10	Put		1.00000	1	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Call		880.00000	849	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.10	Put		12.00000	13	20.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Call		0.00000	0	48.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.10	Put		6,132.00000	6,164	48.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Call		0.00000	0	53.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.10	Put		8,132.00000	8,164	53.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Call		4,068.00000	4,036	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.90	Put		0.00000	0	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Call		0.00000	0	52.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.90	Put		7,932.00000	7,964	52.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Call		0.00000	0	49.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.35	Put		6,382.00000	6,414	49.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Call		0.00000	0	53.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	16.35	Put		8,382.00000	8,414	53.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Call		4,168.00000	4,136	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.80	Put		0.00000	0	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Call		3,168.00000	3,136	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.80	Put		0.00000	0	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Call		2,168.00000	2,136	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.80	Put		0.00000	0	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Call		1,172.00000	1,140	22.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.80	Put		4.00000	4	22.56	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	15.80	Call			0.00000	0	52.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.80	Put			7,832.00000	7,864	52.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Call			4,218.00000	4,186	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.75	Put			0.00000	0	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Call			0.00000	0	52.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.75	Put			7,782.00000	7,814	52.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Call			4,318.00000	4,286	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.65	Put			0.00000	0	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Call			6.00000	5	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.65	Put			1,687.00000	1,719	27.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Call			0.00000	0	52.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.65	Put			7,682.00000	7,714	52.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Call			4,368.00000	4,336	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.60	Put			0.00000	0	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			6.00000	5	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			1,638.00000	1,669	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Call			0.00000	0	52.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.60	Put			7,632.00000	7,664	52.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Call			4,268.00000	4,236	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.70	Put			0.00000	0	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Call			3,268.00000	3,236	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.70	Put			0.00000	0	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Call			2,268.00000	2,236	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.70	Put			0.00000	0	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Call			1,271.00000	1,239	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.70	Put			3.00000	3	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			5.00000	4	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			1,737.00000	1,768	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Call			0.00000	0	52.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.70	Put			7,732.00000	7,764	52.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Call			4,418.00000	4,386	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.55	Put			0.00000	0	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Call			3,418.00000	3,386	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.55	Put			0.00000	0	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Call			2,418.00000	2,386	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.55	Put			0.00000	0	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Call			1,420.00000	1,388	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.55	Put			2.00000	2	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Call			4,468.00000	4,436	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.50	Put			0.00000	0	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Call			0.00000	0	52.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.50	Put			7,532.00000	7,564	52.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Call			4,518.00000	4,486	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.45	Put			0.00000	0	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	4.45	Call			3,518.00000	3,486	36.25	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 14/12/2009 Currency Future	4.45	Put		0.00000	0	36.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Call		2,518.00000	2,486	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	5.45	Put		0.00000	0	31.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Call		1,520.00000	1,488	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	6.45	Put		2.00000	2	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Call		0.00000	0	51.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	15.45	Put		7,482.00000	7,514	51.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Call		4,568.00000	4,536	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.40	Put		0.00000	0	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Call		4,618.00000	4,586	39.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	3.35	Put		0.00000	0	39.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			8.07180	8.10360		19.98	32,287.20	4	30,549.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		392.00000	377	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		388.00000	405	20.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Call		4,704.00000	4,672	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.40	Put		0.00000	0	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Call		854.00000	826	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.35	Put		100.00000	104	19.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Call		491.00000	471	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.90	Put		288.00000	300	19.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		465.00000	446	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		311.00000	324	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Call		224.00000	217	22.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.65	Put		771.00000	795	22.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		29.00000	28	30.05	0.00	0	16,608.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,975.00000	3,007	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		11.00000	10	32.38	0.00	0	27,543.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		4,207.00000	4,239	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Call		439.00000	421	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.00	Put		336.00000	349	19.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.15	Call		140.00000	136	24.29	0.00	0	16,608.00
\$ / R On 15/03/2010 Currency Future	9.15	Put		1,186.00000	1,214	24.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		79.00000	77	27.04	0.00	0	27,543.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,825.00000	1,855	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Call		973.00000	944	19.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.20	Put		70.00000	73	19.01	0.00	0	110.00
\$ / R On 15/03/2010 Currency Future	7.75	Call		578.00000	555	19.64	0.00	0	10.00
\$ / R On 15/03/2010 Currency Future	7.75	Put		224.00000	233	19.64	0.00	0	100.00
\$ / R On 15/03/2010 Currency Future	7.85	Call		519.00000	498	19.75	0.00	0	4,000.00
\$ / R On 15/03/2010 Currency Future	7.85	Put		265.00000	276	19.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		260.00000	251	21.74	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		657.00000	679	21.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Call		1,015.00000	986	18.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.15	Put		61.00000	64	18.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call		608.00000	585	19.58	0.00	0	350.00



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	7.70	Put			205.00000	214	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call			274.00000	264	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put			620.00000	642	21.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call			1,194.00000	1,162	19.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put			41.00000	41	19.31	0.00	0	500.00
\$ / R On 15/03/2010 Currency Future	7.50	Call			742.00000	717	19.35	0.00	0	114.00
\$ / R On 15/03/2010 Currency Future	7.50	Put			139.00000	145	19.35	0.00	0	200.00
\$ / R On 15/03/2010 Currency Future	7.65	Call			640.00000	617	19.52	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	7.65	Put			187.00000	195	19.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Call			336.00000	323	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.25	Put			482.00000	502	20.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Call			1,057.00000	1,028	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.10	Put			53.00000	56	18.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.60	Call			673.00000	649	19.47	0.00	0	27.00
\$ / R On 15/03/2010 Currency Future	7.60	Put			170.00000	177	19.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Call			319.00000	307	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.30	Put			515.00000	535	20.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Call			1,148.00000	1,116	19.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.00	Put			45.00000	44	19.08	0.00	0	4,005.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			707.00000	682	19.41	0.00	0	15,890.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			154.00000	161	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Call			1,287.00000	1,256	19.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.85	Put			34.00000	34	19.78	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	7.55	Call			707.00000	682	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.55	Put			154.00000	161	19.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.05	Call			415.00000	397	19.98	0.00	0	5,000.00
\$ / R On 15/03/2010 Currency Future	8.05	Put			361.00000	375	19.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call			779.00000	752	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put			125.00000	130	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Call			214.00000	206	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.70	Put			810.00000	834	22.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Call			548.00000	526	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.80	Put			244.00000	254	19.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call			372.00000	358	20.37	0.00	0	279.00
\$ / R On 15/03/2010 Currency Future	8.15	Put			418.00000	436	20.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Call			608.00000	585	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.70	Put			205.00000	214	19.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Call			303.00000	292	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.35	Put			549.00000	570	21.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			92.00000	90	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,638.00000	1,668	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Call			353.00000	340	20.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.20	Put			450.00000	469	20.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Call			288.00000	278	21.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.40	Put			584.00000	606	21.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	8.55	Call			248.00000	239	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put			694.00000	717	21.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			236.00000	227	22.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			732.00000	756	22.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			204.00000	197	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			850.00000	875	22.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Call			176.00000	170	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.90	Put			973.00000	999	23.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Call			153.00000	149	23.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.05	Put			1,100.00000	1,127	23.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			168.00000	163	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			1,015.00000	1,041	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			185.00000	179	23.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			931.00000	957	23.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			123.00000	119	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			1,319.00000	1,347	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			113.00000	110	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			1,409.00000	1,438	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Call			100.00000	97	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.55	Put			1,546.00000	1,575	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call			108.00000	105	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put			1,454.00000	1,483	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Call			92.00000	90	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.65	Put			1,638.00000	1,668	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			20.00000	20	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			3,417.00000	3,448	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			96.00000	93	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,592.00000	1,621	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call			76.00000	74	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put			1,872.00000	1,903	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			68.00000	67	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,015.00000	2,045	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			55.00000	53	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,251.00000	2,282	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call			66.00000	64	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put			2,062.00000	2,092	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			73.00000	72	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,920.00000	1,950	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			73.00000	72	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			1,920.00000	1,950	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			63.00000	61	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,109.00000	2,139	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			63.00000	61	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			2,109.00000	2,139	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			46.00000	45	28.82	0.00	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	10.50	Put		2,442.00000	2,473	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		44.00000	43	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		2,490.00000	2,521	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		48.00000	47	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		2,394.00000	2,425	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		42.00000	41	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,538.00000	2,569	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		37.00000	36	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		2,683.00000	2,714	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		30.00000	29	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		2,926.00000	2,958	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		24.00000	24	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		3,171.00000	3,202	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		25.00000	25	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		3,122.00000	3,153	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		28.00000	27	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		3,024.00000	3,055	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		26.00000	26	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		3,073.00000	3,104	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		34.00000	33	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		2,780.00000	2,812	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		35.00000	35	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,732.00000	2,763	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		31.00000	31	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		2,878.00000	2,909	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		29.00000	28	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		2,975.00000	3,007	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		33.00000	32	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		2,829.00000	2,860	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		39.00000	38	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		2,635.00000	2,666	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		42.00000	41	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		2,538.00000	2,569	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		35.00000	35	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		2,732.00000	2,763	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		24.00000	23	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,220.00000	3,251	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		21.00000	21	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		3,357.00000	3,389	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		23.00000	22	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,269.00000	3,301	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		23.00000	22	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		3,269.00000	3,301	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		22.00000	22	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		3,318.00000	3,350	30.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.65	Call			18.00000	18	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			3,564.00000	3,596	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			21.00000	21	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			3,367.00000	3,399	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			17.00000	17	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			3,663.00000	3,695	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			19.00000	19	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			3,466.00000	3,497	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			19.00000	19	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,515.00000	3,547	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			85.00000	83	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			1,731.00000	1,761	26.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			68.00000	67	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			2,015.00000	2,045	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			57.00000	56	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			2,204.00000	2,234	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			52.00000	51	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,299.00000	2,329	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			8.00000	8	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			4,455.00000	4,486	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			104.00000	101	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			1,500.00000	1,529	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			19.00000	19	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			3,515.00000	3,547	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			3.00000	2	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			5,599.00000	5,631	32.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			118.00000	114	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			1,364.00000	1,393	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			34.00000	33	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			2,780.00000	2,812	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			3.00000	3	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			5,449.00000	5,481	32.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			128.00000	124	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			1,275.00000	1,303	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			3.00000	3	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			5,350.00000	5,381	32.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			134.00000	130	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,230.00000	1,258	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			28.00000	27	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			3,024.00000	3,055	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			4.00000	3	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			5,300.00000	5,332	32.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			147.00000	142	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			1,143.00000	1,170	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			4.00000	4	32.82	0.00	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	13.30	Put		5,200.00000	5,232	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		16.00000	16	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,762.00000	3,794	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		2.00000	2	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		5,848.00000	5,880	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		88.00000	86	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,685.00000	1,715	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		17.00000	17	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		3,614.00000	3,646	31.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		16.00000	16	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,713.00000	3,744	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		2.00000	2	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		5,799.00000	5,830	33.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		16.00000	16	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		3,762.00000	3,794	31.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		14.00000	15	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		3,861.00000	3,893	32.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		14.00000	14	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		3,960.00000	3,992	32.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		2.00000	2	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		6,048.00000	6,080	33.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		82.00000	80	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		1,778.00000	1,808	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		24.00000	23	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		3,220.00000	3,251	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		16.00000	16	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		3,713.00000	3,744	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		15.00000	15	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		3,811.00000	3,843	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		2.00000	2	33.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		5,898.00000	5,930	33.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		2.00000	2	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		5,699.00000	5,730	33.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		123.00000	119	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		1,319.00000	1,347	24.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		3.00000	3	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		5,400.00000	5,431	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		194.00000	187	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		890.00000	916	22.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		4.00000	4	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		5,101.00000	5,132	32.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call		168.00000	163	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put		1,015.00000	1,041	23.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call		40.00000	39	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put		2,587.00000	2,618	29.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.15	Call			26.00000	26	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			3,073.00000	3,104	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			4.00000	4	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			5,250.00000	5,282	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			33.00000	32	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			2,829.00000	2,860	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			22.00000	22	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			3,318.00000	3,350	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			3.00000	3	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			5,499.00000	5,531	32.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			44.00000	43	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			2,490.00000	2,521	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			40.00000	39	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			2,587.00000	2,618	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			4.00000	4	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			5,150.00000	5,182	32.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			161.00000	155	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			1,057.00000	1,084	23.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			3.00000	3	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			5,549.00000	5,581	32.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			5.00000	4	32.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			5,051.00000	5,083	32.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			50.00000	49	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Put			2,347.00000	2,377	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call			5.00000	5	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put			4,902.00000	4,933	32.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			52.00000	51	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			2,299.00000	2,329	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call			6.00000	5	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put			4,852.00000	4,884	32.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call			6.00000	6	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put			4,753.00000	4,784	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call			60.00000	58	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put			2,156.00000	2,187	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			55.00000	53	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			2,251.00000	2,282	28.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call			6.00000	6	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put			4,802.00000	4,834	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call			71.00000	69	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put			1,967.00000	1,998	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call			9.00000	9	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put			4,405.00000	4,437	32.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			82.00000	80	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			1,778.00000	1,808	26.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.40	Call			10.00000	9	32.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	12.40	Put		4,306.00000	4,338	32.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Call		465.00000	446	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.95	Put		311.00000	324	19.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		10.00000	10	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,257.00000	4,288	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		66.00000	64	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		2,062.00000	2,092	27.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		60.00000	58	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		2,156.00000	2,187	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Call		7.00000	7	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.70	Put		4,603.00000	4,635	32.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		79.00000	77	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		1,825.00000	1,855	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Call		9.00000	9	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.45	Put		4,356.00000	4,387	32.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		88.00000	86	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		1,685.00000	1,715	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Call		108.00000	105	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.45	Put		1,454.00000	1,483	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Call		10.00000	10	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.35	Put		4,257.00000	4,288	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		118.00000	114	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		1,364.00000	1,393	25.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Call		11.00000	11	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.25	Put		4,158.00000	4,189	32.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Call		4,454.00000	4,422	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.65	Put		0.00000	0	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Call		2,955.00000	2,923	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.15	Put		2.00000	2	28.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Call		1,477.00000	1,445	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.65	Put		23.00000	23	20.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Call		7.00000	7	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.65	Put		4,554.00000	4,585	32.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Call		1.00000	1	35.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.65	Put		7,547.00000	7,579	35.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Call		3,205.00000	3,173	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.90	Put		1.00000	1	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Call		1,718.00000	1,687	21.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.40	Put		14.00000	15	21.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Call		1.00000	1	35.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.40	Put		7,297.00000	7,329	35.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Call		893.00000	865	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.30	Put		89.00000	93	19.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		147.00000	142	24.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		1,143.00000	1,170	24.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.20	Call			134.00000	130	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			1,230.00000	1,258	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			96.00000	93	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			1,592.00000	1,621	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Call			14.00000	14	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.00	Put			3,910.00000	3,942	32.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Call			3,005.00000	2,973	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.10	Put			1.00000	2	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Call			2,011.00000	1,980	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.10	Put			8.00000	8	23.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Call			13.00000	13	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.10	Put			4,009.00000	4,041	32.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Call			5.00000	5	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.10	Put			5,001.00000	5,033	32.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call			3,155.00000	3,123	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put			1.00000	1	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call			2,160.00000	2,128	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put			6.00000	6	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Call			2,209.00000	2,178	24.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.90	Put			6.00000	6	24.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Call			1,241.00000	1,209	19.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.90	Put			37.00000	37	19.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Call			3,255.00000	3,223	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.85	Put			1.00000	1	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Call			2,259.00000	2,227	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.85	Put			5.00000	5	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Call			3,055.00000	3,023	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.05	Put			1.00000	1	29.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Call			2,061.00000	2,029	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.05	Put			7.00000	8	23.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Call			1,102.00000	1,070	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.05	Put			49.00000	48	18.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Call			3,354.00000	3,323	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.75	Put			1.00000	1	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Call			2,358.00000	2,326	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.75	Put			4.00000	5	25.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Call			1,381.00000	1,350	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.75	Put			28.00000	28	20.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call			3,404.00000	3,373	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put			1.00000	1	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call			2,408.00000	2,376	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put			4.00000	4	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call			1,429.00000	1,398	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put			25.00000	26	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.20	Call			12.00000	12	32.33	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 15/03/2010 Currency Future	12.20	Put		4,108.00000	4,140	32.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,554.00000	3,522	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,557.00000	2,525	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		3.00000	3	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,573.00000	1,541	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		19.00000	19	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Call		5.00000	5	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.05	Put		4,951.00000	4,983	32.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Call		3,604.00000	3,572	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.50	Put		1.00000	1	32.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Call		2,606.00000	2,575	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.50	Put		3.00000	3	26.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Call		1,621.00000	1,590	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.50	Put		17.00000	18	21.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Call		3,704.00000	3,672	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.40	Put		0.00000	0	33.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Call		2,706.00000	2,674	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.40	Put		2.00000	3	27.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Call		816.00000	789	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.40	Put		112.00000	117	19.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,654.00000	3,622	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	0	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,656.00000	2,625	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		3.00000	3	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,669.00000	1,638	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		16.00000	16	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Call		779.00000	752	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.45	Put		125.00000	130	19.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Call		3,504.00000	3,472	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.60	Put		1.00000	1	32.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Call		2,507.00000	2,475	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.60	Put		3.00000	4	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Call		1,525.00000	1,493	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.60	Put		21.00000	21	20.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Call		3,754.00000	3,722	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.35	Put		0.00000	0	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Call		2,756.00000	2,724	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.35	Put		2.00000	2	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Call		1,766.00000	1,735	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.35	Put		13.00000	13	22.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Call		3,904.00000	3,872	34.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.20	Put		0.00000	0	34.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Call		2,905.00000	2,874	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.20	Put		2.00000	2	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 15/03/2010 Currency Future	6.20	Call			1,913.00000	1,882	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.20	Put			9.00000	10	22.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Call			4,004.00000	3,972	35.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.10	Put			0.00000	0	35.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Call			8.00000	8	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.60	Put			4,504.00000	4,536	32.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Call			2.00000	2	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.10	Put			5,998.00000	6,030	33.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Call			1.00000	1	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.10	Put			7,997.00000	8,029	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Call			2.00000	2	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.20	Put			6,098.00000	6,130	33.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Call			1.00000	1	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.20	Put			8,097.00000	8,129	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Call			3,804.00000	3,772	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.30	Put			0.00000	0	33.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Call			2,806.00000	2,774	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.30	Put			2.00000	2	27.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Call			1,815.00000	1,784	22.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.30	Put			12.00000	12	22.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Call			2.00000	1	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.30	Put			6,198.00000	6,230	33.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Call			1.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.30	Put			8,197.00000	8,229	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Call			1.00000	1	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.40	Put			6,298.00000	6,330	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Call			0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.40	Put			8,297.00000	8,329	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Call			2.00000	1	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.35	Put			6,248.00000	6,280	33.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Call			0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.35	Put			8,247.00000	8,279	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Call			1.00000	1	34.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.55	Put			6,448.00000	6,479	34.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Call			0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.55	Put			8,447.00000	8,479	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Call			1.00000	1	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.60	Put			6,498.00000	6,529	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Call			0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.60	Put			8,497.00000	8,529	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Call			3,454.00000	3,422	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.65	Put			1.00000	1	31.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Call			2,457.00000	2,426	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.65	Put			4.00000	4	25.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.65	Call			1.00000	1	34.18	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 15/03/2010 Currency Future	14.65	Put		6,548.00000	6,579	34.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Call		0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.65	Put		8,547.00000	8,579	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Call		1.00000	1	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.45	Put		6,348.00000	6,380	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Call		0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.45	Put		8,347.00000	8,379	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Call		3,954.00000	3,922	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.15	Put		0.00000	0	34.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Call		1,962.00000	1,931	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.15	Put		9.00000	9	23.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Call		12.00000	12	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.15	Put		4,059.00000	4,090	32.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Call		1.00000	1	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.15	Put		8,047.00000	8,079	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Call		4,054.00000	4,022	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.05	Put		0.00000	0	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Call		2.00000	2	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.05	Put		5,948.00000	5,980	33.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Call		1.00000	1	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.05	Put		7,947.00000	7,979	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Call		4,104.00000	4,072	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.00	Put		0.00000	0	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Call		3,105.00000	3,073	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.00	Put		1.00000	1	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Call		2,110.00000	2,079	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.00	Put		7.00000	7	23.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Call		1.00000	1	36.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.00	Put		7,897.00000	7,929	36.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Call		3,854.00000	3,822	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.25	Put		0.00000	0	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Call		2,855.00000	2,824	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.25	Put		2.00000	2	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Call		1,864.00000	1,833	22.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.25	Put		10.00000	11	22.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Call		932.00000	904	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	7.25	Put		79.00000	82	19.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Call		2.00000	2	33.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.25	Put		6,148.00000	6,180	33.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Call		1.00000	1	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.25	Put		8,147.00000	8,179	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Call		1.00000	1	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.50	Put		6,398.00000	6,430	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Call		0.00000	0	36.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	16.50	Put		8,397.00000	8,429	36.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.90	Call		4,204.00000	4,172	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.90	Put		0.00000	0	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Call		1.00000	1	36.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.90	Put		7,797.00000	7,829	36.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Call		4,254.00000	4,222	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.85	Put		0.00000	0	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Call		2.00000	2	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.85	Put		5,749.00000	5,780	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Call		1.00000	1	36.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.85	Put		7,747.00000	7,779	36.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Call		4,304.00000	4,272	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.80	Put		0.00000	0	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Call		3,305.00000	3,273	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.80	Put		1.00000	1	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Call		2,308.00000	2,277	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.80	Put		5.00000	5	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Call		1,334.00000	1,303	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.80	Put		31.00000	31	20.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Call		1.00000	1	36.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.80	Put		7,697.00000	7,729	36.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Call		4,404.00000	4,372	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.70	Put		0.00000	0	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Call		3,404.00000	3,373	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.70	Put		1.00000	1	31.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Call		2,408.00000	2,376	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.70	Put		4.00000	4	25.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Call		1,429.00000	1,398	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.70	Put		25.00000	26	20.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Call		1.00000	1	36.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.70	Put		7,597.00000	7,629	36.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Call		4,554.00000	4,522	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.55	Put		0.00000	0	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Call		3,554.00000	3,522	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.55	Put		1.00000	1	32.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Call		2,557.00000	2,525	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.55	Put		3.00000	3	26.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Call		1,573.00000	1,541	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.55	Put		19.00000	19	21.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Call		1.00000	1	35.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.55	Put		7,447.00000	7,479	35.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Call		4,504.00000	4,472	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.60	Put		0.00000	0	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Call		1.00000	1	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.60	Put		7,497.00000	7,529	35.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.50	Call		4,604.00000	4,572	35.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	3.50	Put		0.00000	0	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Call		1.00000	1	35.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.50	Put		7,397.00000	7,429	35.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Call		4,654.00000	4,622	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.45	Put		0.00000	0	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Call		3,654.00000	3,622	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.45	Put		1.00000	0	33.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Call		2,656.00000	2,625	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.45	Put		3.00000	3	27.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Call		1,669.00000	1,638	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.45	Put		16.00000	16	21.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Call		1.00000	1	35.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.45	Put		7,347.00000	7,379	35.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Call		4,354.00000	4,322	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.75	Put		0.00000	0	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Call		2.00000	2	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.75	Put		5,649.00000	5,681	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Call		1.00000	1	36.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.75	Put		7,647.00000	7,679	36.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Call		4,154.00000	4,122	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	3.95	Put		0.00000	0	35.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Call		3,155.00000	3,123	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	4.95	Put		1.00000	1	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Call		2,160.00000	2,128	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	5.95	Put		6.00000	6	24.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Call		1,194.00000	1,162	19.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	6.95	Put		41.00000	41	19.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Call		1.00000	1	36.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	15.95	Put		7,847.00000	7,879	36.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future			8.20890	8.24000		19.88	2,544,759.00	310	17,284.00
\$ / R On 14/06/2010 Currency Future	8.20	Call		527.00000	513	19.88	51,300,000.00	100	105.00
\$ / R On 14/06/2010 Currency Future	8.20	Put		487.00000	504	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Call		506.00000	494	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.25	Put		516.00000	535	20.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Call		4,740.00000	4,709	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.50	Put		0.00000	0	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Call		1,026.00000	1,002	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.35	Put		136.00000	143	18.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Call		597.00000	581	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.05	Put		407.00000	422	19.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Call		573.00000	557	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.10	Put		433.00000	448	19.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Call		292.00000	287	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.00	Put		1,052.00000	1,078	22.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.15	Call		55.00000	54	31.10	0.00	0	26,796.00

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	12.15	Put		3,965.00000	3,996	31.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		224.00000	221	23.74	0.00	0	3,182.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,384.00000	1,412	23.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Call		1,142.00000	1,115	18.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.20	Put		102.00000	106	18.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.85	Call		702.00000	683	19.30	0.00	0	450.00
\$ / R On 14/06/2010 Currency Future	7.85	Put		312.00000	324	19.30	0.00	0	430.00
\$ / R On 14/06/2010 Currency Future	8.00	Call		622.00000	605	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.00	Put		382.00000	396	19.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Call		349.00000	341	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.75	Put		859.00000	882	21.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Call		325.00000	318	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.85	Put		935.00000	959	21.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Call		1,184.00000	1,156	18.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.15	Put		94.00000	97	18.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		730.00000	711	19.22	0.00	0	200.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		290.00000	302	19.22	0.00	0	300.00
\$ / R On 14/06/2010 Currency Future	7.90	Call		674.00000	656	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.90	Put		334.00000	347	19.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Call		362.00000	354	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.70	Put		822.00000	845	21.49	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,357.00000	1,329	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		67.00000	70	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.60	Call		853.00000	831	18.89	0.00	0	390.00
\$ / R On 14/06/2010 Currency Future	7.60	Put		213.00000	222	18.89	0.00	0	130.00
\$ / R On 14/06/2010 Currency Future	8.50	Call		419.00000	409	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.50	Put		679.00000	700	20.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Call		1,227.00000	1,199	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.10	Put		87.00000	90	18.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.75	Call		759.00000	740	19.13	0.00	0	233.00
\$ / R On 14/06/2010 Currency Future	7.75	Put		269.00000	281	19.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		790.00000	769	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		250.00000	261	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Call		790.00000	769	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.70	Put		250.00000	261	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Call		821.00000	800	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.65	Put		231.00000	241	18.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Call		273.00000	268	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.10	Put		1,133.00000	1,159	22.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.80	Call		730.00000	711	19.22	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	7.80	Put		290.00000	302	19.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Call		648.00000	630	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put		358.00000	371	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.30	Call		487.00000	475	20.20	0.00	0	140.00
\$ / R On 14/06/2010 Currency Future	8.30	Put		547.00000	566	20.20	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 14/06/2010 Currency Future	7.95	Call			648.00000	630	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.95	Put			358.00000	371	19.47	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Call			30.00000	29	32.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.40	Put			5,190.00000	5,221	32.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Call			1.00000	1	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	17.50	Put			9,261.00000	9,292	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Call			157.00000	156	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.00	Put			1,917.00000	1,947	25.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Call			451.00000	441	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.40	Put			611.00000	632	20.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Call			550.00000	534	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.15	Put			460.00000	476	19.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Call			469.00000	458	20.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.35	Put			579.00000	599	20.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Call			389.00000	380	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.60	Put			749.00000	771	21.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Call			435.00000	425	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.45	Put			645.00000	666	20.69	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Call			404.00000	394	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.55	Put			714.00000	736	21.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Call			375.00000	367	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.65	Put			785.00000	808	21.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.20	Call			255.00000	251	23.10	0.00	0	21,795.00
\$ / R On 14/06/2010 Currency Future	9.20	Put			1,215.00000	1,242	23.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Call			337.00000	329	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.80	Put			897.00000	920	21.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Call			314.00000	307	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.90	Put			974.00000	998	22.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Call			283.00000	277	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.05	Put			1,093.00000	1,118	22.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.15	Call			264.00000	259	22.94	0.00	0	21,978.00
\$ / R On 14/06/2010 Currency Future	9.15	Put			1,174.00000	1,200	22.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Call			303.00000	297	22.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	8.95	Put			1,013.00000	1,038	22.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Call			211.00000	207	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.50	Put			1,471.00000	1,498	24.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Call			192.00000	190	24.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.65	Put			1,602.00000	1,631	24.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call			204.00000	201	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put			1,514.00000	1,542	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Call			181.00000	179	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.75	Put			1,691.00000	1,720	24.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Call			198.00000	195	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.60	Put			1,558.00000	1,586	24.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.90	Call			60.00000	60	30.48	0.00	0	21,978.00

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	11.90	Put		3,720.00000	3,751	30.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Call		187.00000	184	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.70	Put		1,647.00000	1,675	24.70	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Call		145.00000	144	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.15	Put		2,055.00000	2,085	26.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call		126.00000	125	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put		2,286.00000	2,316	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Call		141.00000	140	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.20	Put		2,101.00000	2,131	26.31	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		153.00000	152	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,963.00000	1,993	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.40	Call		224.00000	221	23.74	0.00	0	26,596.00
\$ / R On 14/06/2010 Currency Future	9.40	Put		1,384.00000	1,412	23.74	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call		176.00000	174	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put		1,736.00000	1,765	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		166.00000	164	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,826.00000	1,855	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Call		149.00000	148	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.10	Put		2,009.00000	2,039	25.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		134.00000	132	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,194.00000	2,223	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Call		48.00000	48	31.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.40	Put		4,208.00000	4,239	31.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call		171.00000	169	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put		1,781.00000	1,810	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call		162.00000	160	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put		1,872.00000	1,901	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Call		138.00000	136	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.25	Put		2,148.00000	2,177	26.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		130.00000	128	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,240.00000	2,270	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Call		47.00000	47	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.45	Put		4,257.00000	4,288	31.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Call		166.00000	164	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.90	Put		1,826.00000	1,855	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Call		134.00000	132	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.30	Put		2,194.00000	2,223	26.55	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Call		119.00000	118	27.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.50	Put		2,379.00000	2,409	27.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Call		44.00000	43	31.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.60	Put		4,404.00000	4,434	31.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Call		153.00000	152	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.05	Put		1,963.00000	1,993	25.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Call		130.00000	128	26.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.35	Put		2,240.00000	2,270	26.68	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	10.45	Call			123.00000	121	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.45	Put			2,333.00000	2,362	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Call			116.00000	115	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.55	Put			2,426.00000	2,456	27.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Call			110.00000	109	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.65	Put			2,520.00000	2,550	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Call			40.00000	40	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.75	Put			4,550.00000	4,581	32.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Call			171.00000	169	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.85	Put			1,781.00000	1,810	25.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Call			45.00000	44	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.55	Put			4,355.00000	4,386	31.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			217.00000	214	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,427.00000	1,455	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Call			162.00000	160	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.95	Put			1,872.00000	1,901	25.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Call			176.00000	174	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.80	Put			1,736.00000	1,765	25.02	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Call			53.00000	53	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.20	Put			4,013.00000	4,044	31.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Call			232.00000	228	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.35	Put			1,342.00000	1,369	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Call			217.00000	214	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.45	Put			1,427.00000	1,455	23.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Call			52.00000	52	31.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.25	Put			4,062.00000	4,093	31.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Call			239.00000	235	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.30	Put			1,299.00000	1,326	23.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Call			4,490.00000	4,459	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.75	Put			0.00000	0	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Call			2,996.00000	2,965	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.25	Put			6.00000	6	25.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Call			1,536.00000	1,508	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.75	Put			46.00000	49	19.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Call			81.00000	80	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.25	Put			3,091.00000	3,121	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Call			20.00000	20	34.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.25	Put			6,030.00000	6,061	34.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Call			5.00000	4	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.75	Put			7,515.00000	7,546	32.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Call			3,244.00000	3,213	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.00	Put			4.00000	4	26.92	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Call			1,768.00000	1,739	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.50	Put			28.00000	30	19.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.00	Call			91.00000	90	28.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	11.00	Put		2,851.00000	2,881	28.27	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Call		46.00000	46	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.50	Put		4,306.00000	4,337	31.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Call		23.00000	23	33.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.00	Put		5,783.00000	5,814	33.82	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Call		6.00000	6	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.50	Put		7,266.00000	7,297	32.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Call		247.00000	243	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.25	Put		1,257.00000	1,284	23.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Call		204.00000	201	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	9.55	Put		1,514.00000	1,542	24.22	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Call		61.00000	61	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.85	Put		3,671.00000	3,702	30.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Call		3,045.00000	3,014	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.20	Put		5.00000	6	25.93	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Call		2,055.00000	2,025	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.20	Put		15.00000	16	20.07	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Call		82.00000	82	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.20	Put		3,042.00000	3,073	28.76	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Call		32.00000	32	32.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.20	Put		4,992.00000	5,023	32.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Call		2,253.00000	2,222	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.00	Put		13.00000	13	21.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Call		1,313.00000	1,285	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.00	Put		73.00000	76	18.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Call		58.00000	58	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.00	Put		3,818.00000	3,849	30.73	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Call		36.00000	36	32.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.00	Put		4,796.00000	4,827	32.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Call		77.00000	76	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.35	Put		3,187.00000	3,217	29.13	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Call		50.00000	49	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.35	Put		4,160.00000	4,190	31.44	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Call		30.00000	30	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.35	Put		5,140.00000	5,171	32.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,294.00000	3,263	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		4.00000	4	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,302.00000	2,271	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		12.00000	13	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Call		73.00000	73	29.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.45	Put		3,283.00000	3,314	29.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Call		29.00000	29	33.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.45	Put		5,239.00000	5,270	33.03	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Call		3,145.00000	3,114	26.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.10	Put		5.00000	5	26.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.10	Call			2,154.00000	2,124	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.10	Put			14.00000	15	20.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Call			113.00000	112	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.60	Put			2,473.00000	2,503	27.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Call			68.00000	68	29.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.60	Put			3,428.00000	3,459	29.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Call			27.00000	27	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.60	Put			5,387.00000	5,418	33.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Call			3,095.00000	3,064	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.15	Put			5.00000	5	26.18	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Call			2,105.00000	2,074	20.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.15	Put			15.00000	16	20.36	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Call			67.00000	67	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.65	Put			3,477.00000	3,508	29.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Call			43.00000	42	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.65	Put			4,453.00000	4,483	31.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Call			26.00000	26	33.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.65	Put			5,436.00000	5,467	33.32	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			107.00000	106	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,567.00000	2,597	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Call			66.00000	65	29.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.70	Put			3,526.00000	3,556	29.99	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			42.00000	41	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,502.00000	4,532	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Call			26.00000	26	33.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.70	Put			5,486.00000	5,517	33.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Call			72.00000	71	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.50	Put			3,332.00000	3,362	29.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Call			28.00000	28	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.50	Put			5,288.00000	5,319	33.10	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Call			3,343.00000	3,312	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.90	Put			3.00000	4	27.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Call			2,351.00000	2,321	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.90	Put			11.00000	12	21.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Call			1,401.00000	1,373	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.90	Put			61.00000	64	18.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Call			126.00000	125	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.40	Put			2,286.00000	2,316	26.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Call			75.00000	75	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.40	Put			3,235.00000	3,266	29.26	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Call			3,393.00000	3,362	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.85	Put			3.00000	3	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Call			2,401.00000	2,370	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.85	Put			11.00000	11	22.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.85	Call			1,445.00000	1,417	18.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	6.85	Put			55.00000	59	18.87	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call			3,443.00000	3,412	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put			3.00000	3	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call			2,450.00000	2,420	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put			10.00000	11	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call			1,491.00000	1,462	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put			51.00000	54	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Call			79.00000	78	29.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.30	Put			3,139.00000	3,169	29.01	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Call			51.00000	51	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.30	Put			4,111.00000	4,142	31.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Call			31.00000	31	32.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.30	Put			5,091.00000	5,122	32.81	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Call			3,592.00000	3,561	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.65	Put			2.00000	2	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Call			2,599.00000	2,568	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.65	Put			9.00000	9	23.29	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Call			1,628.00000	1,599	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.65	Put			38.00000	41	19.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Call			85.00000	84	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.15	Put			2,995.00000	3,025	28.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Call			33.00000	33	32.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.15	Put			4,943.00000	4,974	32.59	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Call			3,642.00000	3,611	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.60	Put			2.00000	2	28.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Call			2,648.00000	2,618	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.60	Put			8.00000	9	23.58	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Call			1,674.00000	1,646	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.60	Put			34.00000	37	19.33	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Call			87.00000	86	28.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.10	Put			2,947.00000	2,977	28.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Call			56.00000	55	30.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.10	Put			3,916.00000	3,947	30.98	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Call			34.00000	34	32.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.10	Put			4,894.00000	4,925	32.52	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Call			3,692.00000	3,661	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.55	Put			2.00000	2	29.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Call			2,698.00000	2,667	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.55	Put			8.00000	8	23.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Call			1,721.00000	1,692	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.55	Put			31.00000	34	19.42	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Call			886.00000	864	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.55	Put			196.00000	205	18.80	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Call			89.00000	88	28.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.05	Put			2,899.00000	2,929	28.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	12.05	Call		57.00000	57	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.05	Put		3,867.00000	3,898	30.85	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Call		35.00000	35	32.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.05	Put		4,845.00000	4,876	32.45	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Call		3,742.00000	3,711	29.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.50	Put		2.00000	2	29.38	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Call		2,748.00000	2,717	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.50	Put		8.00000	8	24.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Call		919.00000	897	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.50	Put		179.00000	188	18.72	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,543.00000	3,512	28.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	28.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,549.00000	2,519	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		9.00000	10	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,582.00000	1,553	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		42.00000	45	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Call		16.00000	16	33.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.50	Put		6,276.00000	6,307	33.77	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Call		70.00000	70	29.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.55	Put		3,380.00000	3,411	29.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Call		16.00000	15	33.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.55	Put		6,326.00000	6,356	33.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Call		15.00000	14	33.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.60	Put		6,375.00000	6,406	33.65	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Call		3,941.00000	3,910	30.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.30	Put		1.00000	1	30.37	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Call		2,946.00000	2,915	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.30	Put		6.00000	6	25.34	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Call		1,958.00000	1,929	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.30	Put		18.00000	20	19.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Call		1,063.00000	1,039	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.30	Put		123.00000	130	18.39	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Call		39.00000	39	32.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.80	Put		4,599.00000	4,630	32.09	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Call		20.00000	19	34.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.30	Put		6,080.00000	6,110	34.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Call		3,991.00000	3,960	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.25	Put		1.00000	1	30.62	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Call		2,006.00000	1,977	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.25	Put		16.00000	18	19.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Call		1,101.00000	1,076	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.25	Put		111.00000	117	18.30	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Call		3.00000	3	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.25	Put		8,013.00000	8,044	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.35	Call		3,891.00000	3,860	30.12	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	4.35	Put			1.00000	1	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Call			2,896.00000	2,865	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.35	Put			6.00000	7	25.05	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Call			1,910.00000	1,881	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.35	Put			20.00000	22	19.79	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Call			19.00000	18	33.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.35	Put			6,129.00000	6,159	33.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Call			3.00000	2	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.35	Put			8,113.00000	8,144	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Call			3,792.00000	3,761	29.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.45	Put			2.00000	2	29.63	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Call			2,797.00000	2,766	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.45	Put			7.00000	7	24.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Call			1,815.00000	1,786	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.45	Put			25.00000	28	19.60	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Call			954.00000	931	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.45	Put			164.00000	172	18.64	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Call			17.00000	17	33.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.45	Put			6,227.00000	6,258	33.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Call			2.00000	2	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.45	Put			8,212.00000	8,243	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Call			2.00000	2	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.55	Put			8,312.00000	8,343	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Call			2.00000	2	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.50	Put			8,262.00000	8,293	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Call			107.00000	106	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.70	Put			2,567.00000	2,597	27.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Call			42.00000	41	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	12.70	Put			4,502.00000	4,532	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			14.00000	13	33.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,474.00000	6,504	33.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Call			2.00000	2	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.70	Put			8,462.00000	8,493	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Call			14.00000	13	33.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.70	Put			6,474.00000	6,504	33.54	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Call			3,493.00000	3,462	28.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.75	Put			3.00000	3	28.15	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Call			2,500.00000	2,469	22.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.75	Put			10.00000	10	22.71	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Call			104.00000	103	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.75	Put			2,614.00000	2,644	27.66	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Call			13.00000	12	33.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.75	Put			6,523.00000	6,554	33.48	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Call			2.00000	2	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.75	Put			8,512.00000	8,543	31.83	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 14/06/2010 Currency Future	10.80	Call			101.00000	100	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	10.80	Put			2,661.00000	2,691	27.78	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Call			12.00000	12	33.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.80	Put			6,572.00000	6,603	33.43	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Call			2.00000	2	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.80	Put			8,562.00000	8,593	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Call			2.00000	2	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.60	Put			8,362.00000	8,393	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Call			3.00000	3	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.30	Put			8,063.00000	8,094	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Call			4,041.00000	4,010	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.20	Put			1.00000	1	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Call			21.00000	21	34.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.20	Put			5,981.00000	6,012	34.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Call			3.00000	3	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.20	Put			7,963.00000	7,994	31.83	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Call			4,091.00000	4,060	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.15	Put			1.00000	1	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Call			21.00000	21	34.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.15	Put			5,931.00000	5,962	34.04	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Call			3.00000	3	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.15	Put			7,913.00000	7,944	31.88	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Call			4,191.00000	4,160	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.05	Put			1.00000	1	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Call			3,194.00000	3,163	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.05	Put			4.00000	4	26.67	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Call			2,203.00000	2,173	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.05	Put			13.00000	14	20.95	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Call			1,269.00000	1,242	18.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	7.05	Put			79.00000	83	18.50	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Call			22.00000	22	33.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.05	Put			5,832.00000	5,863	33.89	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Call			3.00000	3	32.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.05	Put			7,813.00000	7,844	32.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Call			4,240.00000	4,209	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.00	Put			0.00000	1	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Call			4.00000	3	32.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.00	Put			7,764.00000	7,795	32.06	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Call			4,340.00000	4,309	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.90	Put			0.00000	0	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Call			24.00000	24	33.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.90	Put			5,684.00000	5,715	33.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Call			4.00000	4	32.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.90	Put			7,664.00000	7,695	32.17	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.85	Call			4,390.00000	4,359	30.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/06/2010 Currency Future	3.85	Put		0.00000	0	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Call		24.00000	24	33.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.85	Put		5,634.00000	5,665	33.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Call		4.00000	4	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.85	Put		7,614.00000	7,645	32.23	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Call		4,290.00000	4,259	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.95	Put		0.00000	0	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Call		3,294.00000	3,263	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.95	Put		4.00000	4	27.16	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Call		2,302.00000	2,271	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.95	Put		12.00000	13	21.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Call		1,357.00000	1,329	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.95	Put		67.00000	70	18.68	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Call		59.00000	59	30.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.95	Put		3,769.00000	3,800	30.61	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Call		23.00000	23	33.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.95	Put		5,733.00000	5,764	33.75	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Call		4.00000	4	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.95	Put		7,714.00000	7,745	32.11	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Call		4,440.00000	4,409	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.80	Put		0.00000	0	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Call		3,443.00000	3,412	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.80	Put		3.00000	3	27.90	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Call		2,450.00000	2,420	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.80	Put		10.00000	11	22.41	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Call		1,491.00000	1,462	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.80	Put		51.00000	54	18.96	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Call		63.00000	63	30.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.80	Put		3,623.00000	3,654	30.24	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Call		25.00000	25	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.80	Put		5,585.00000	5,616	33.53	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Call		4.00000	4	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.80	Put		7,564.00000	7,595	32.28	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Call		64.00000	64	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	11.75	Put		3,574.00000	3,605	30.12	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Call		25.00000	25	33.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	13.75	Put		5,535.00000	5,566	33.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Call		4,540.00000	4,509	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.70	Put		0.00000	0	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Call		3,543.00000	3,512	28.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.70	Put		3.00000	3	28.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Call		2,549.00000	2,519	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	5.70	Put		9.00000	10	23.00	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Call		1,582.00000	1,553	19.14	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	6.70	Put		42.00000	45	19.14	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	15.70	Call			5.00000	5	32.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.70	Put			7,465.00000	7,496	32.40	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Call			4,590.00000	4,559	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.65	Put			0.00000	0	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Call			5.00000	5	32.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.65	Put			7,415.00000	7,446	32.46	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Call			4,640.00000	4,609	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	3.60	Put			0.00000	0	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Call			6.00000	5	32.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	15.60	Put			7,366.00000	7,396	32.51	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Call			4,141.00000	4,110	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	4.10	Put			1.00000	1	30.86	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Call			22.00000	22	33.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	14.10	Put			5,882.00000	5,913	33.97	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Call			3.00000	3	31.94	0.00	0	0.00
\$ / R On 14/06/2010 Currency Future	16.10	Put			7,863.00000	7,894	31.94	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future			8.34640		8.37630		20.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.40	Call			614.00000	597	20.14	0.00	0	585.00
\$ / R On 13/09/2010 Currency Future	8.40	Put			637.00000	650	20.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.20	Call			698.00000	678	19.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.20	Put			521.00000	532	19.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Call			675.00000	656	19.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.25	Put			549.00000	560	19.80	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Call			721.00000	700	19.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.15	Put			494.00000	504	19.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Call			794.00000	772	19.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.00	Put			418.00000	426	19.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Call			847.00000	824	19.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.90	Put			370.00000	377	19.09	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call			874.00000	850	18.99	0.00	0	409.00
\$ / R On 13/09/2010 Currency Future	7.85	Put			348.00000	354	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Call			902.00000	878	18.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.80	Put			326.00000	332	18.89	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Call			961.00000	936	18.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.70	Put			285.00000	289	18.68	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Call			931.00000	907	18.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.75	Put			305.00000	310	18.78	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Call			820.00000	797	19.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.95	Put			394.00000	401	19.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Call			769.00000	747	19.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.05	Put			443.00000	451	19.39	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Call			874.00000	850	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.85	Put			348.00000	354	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Call			744.00000	724	19.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.10	Put			468.00000	477	19.49	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	8.30	Call			654.00000	635	19.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.30	Put			577.00000	589	19.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Call			3,980.00000	3,950	27.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.40	Put			3.00000	3	27.91	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Call			2,988.00000	2,958	23.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.40	Put			11.00000	11	23.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Call			2,010.00000	1,979	18.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.40	Put			34.00000	33	18.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Call			1,157.00000	1,129	18.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.40	Put			181.00000	182	18.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Call			216.00000	211	25.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.40	Put			2,239.00000	2,265	25.63	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Call			99.00000	98	30.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.40	Put			4,123.00000	4,152	30.01	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Call			52.00000	51	33.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.40	Put			6,076.00000	6,105	33.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Call			27.00000	27	35.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.40	Put			8,051.00000	8,080	35.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Call			4,129.00000	4,099	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.25	Put			2.00000	2	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Call			3,136.00000	3,106	23.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.25	Put			10.00000	10	23.90	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Call			2,154.00000	2,123	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.25	Put			28.00000	27	18.99	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Call			1,270.00000	1,241	18.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.25	Put			144.00000	145	18.03	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Call			230.00000	226	25.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.25	Put			2,104.00000	2,129	25.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Call			104.00000	103	29.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.25	Put			3,978.00000	4,007	29.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Call			54.00000	54	33.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.25	Put			5,928.00000	5,957	33.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Call			29.00000	28	35.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.25	Put			7,902.00000	7,932	35.12	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Call			4,079.00000	4,049	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.30	Put			3.00000	3	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Call			3,086.00000	3,057	23.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.30	Put			10.00000	10	23.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Call			2,106.00000	2,074	18.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.30	Put			29.00000	28	18.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Call			1,231.00000	1,202	18.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.30	Put			155.00000	156	18.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Call			225.00000	221	25.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.30	Put			2,149.00000	2,174	25.38	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.30	Call			103.00000	102	29.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	12.30	Put			4,026.00000	4,055	29.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Call			54.00000	53	33.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.30	Put			5,977.00000	6,007	33.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Call			28.00000	28	35.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.30	Put			7,952.00000	7,981	35.18	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Call			4,228.00000	4,198	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.15	Put			2.00000	2	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Call			3,235.00000	3,205	24.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.15	Put			9.00000	9	24.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Call			2,251.00000	2,221	19.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.15	Put			25.00000	24	19.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Call			1,351.00000	1,321	18.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.15	Put			124.00000	125	18.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Call			241.00000	236	24.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.15	Put			2,014.00000	2,039	24.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Call			108.00000	106	29.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.15	Put			3,881.00000	3,910	29.48	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Call			56.00000	55	32.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.15	Put			5,830.00000	5,859	32.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Call			29.00000	29	35.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.15	Put			7,803.00000	7,833	35.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Call			4,278.00000	4,248	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.10	Put			2.00000	1	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Call			3,284.00000	3,255	24.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.10	Put			8.00000	8	24.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Call			2,300.00000	2,269	19.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.10	Put			24.00000	23	19.73	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Call			1,392.00000	1,362	18.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.10	Put			115.00000	115	18.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Call			246.00000	241	24.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.10	Put			1,970.00000	1,994	24.83	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Call			110.00000	108	29.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.10	Put			3,833.00000	3,862	29.37	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Call			57.00000	56	32.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.10	Put			5,780.00000	5,810	32.75	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Call			30.00000	29	34.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.10	Put			7,754.00000	7,783	34.97	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Call			4,328.00000	4,298	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.05	Put			1.00000	1	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Call			3,334.00000	3,304	24.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.05	Put			8.00000	8	24.84	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Call			2,349.00000	2,318	19.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.05	Put			23.00000	22	19.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Call			1,433.00000	1,403	18.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.05	Put			107.00000	106	18.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	10.05	Call			252.00000	246	24.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.05	Put			1,926.00000	1,950	24.69	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Call			111.00000	110	29.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.05	Put			3,785.00000	3,813	29.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Call			58.00000	57	32.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.05	Put			5,731.00000	5,760	32.67	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Call			30.00000	30	34.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.05	Put			7,704.00000	7,734	34.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Call			4,427.00000	4,397	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.95	Put			1.00000	1	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Call			3,433.00000	3,403	25.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.95	Put			7.00000	7	25.31	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Call			2,447.00000	2,416	20.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.95	Put			20.00000	20	20.47	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Call			1,517.00000	1,487	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.95	Put			91.00000	90	18.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Call			264.00000	258	24.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.95	Put			1,837.00000	1,861	24.41	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Call			115.00000	114	29.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.95	Put			3,689.00000	3,717	29.04	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Call			59.00000	59	32.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.95	Put			5,633.00000	5,662	32.51	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Call			31.00000	31	34.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.95	Put			7,605.00000	7,634	34.81	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Call			4,477.00000	4,447	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.90	Put			1.00000	1	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Call			3,483.00000	3,453	25.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.90	Put			6.00000	6	25.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Call			2,496.00000	2,465	20.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.90	Put			19.00000	19	20.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Call			1,560.00000	1,530	18.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.90	Put			84.00000	83	18.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Call			270.00000	264	24.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.90	Put			1,794.00000	1,817	24.28	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Call			117.00000	115	28.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.90	Put			3,641.00000	3,669	28.93	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Call			60.00000	59	32.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.90	Put			5,584.00000	5,613	32.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Call			32.00000	31	34.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.90	Put			7,555.00000	7,585	34.76	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Call			4,577.00000	4,547	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.80	Put			1.00000	1	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Call			3,582.00000	3,552	26.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.80	Put			6.00000	6	26.02	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.80	Call			2,594.00000	2,564	21.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/09/2010 Currency Future	5.80	Put		17.00000	17	21.21	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Call		1,647.00000	1,616	18.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.80	Put		71.00000	70	18.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Call		283.00000	276	24.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.80	Put		1,707.00000	1,730	24.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Call		121.00000	120	28.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.80	Put		3,545.00000	3,573	28.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Call		62.00000	61	32.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.80	Put		5,486.00000	5,515	32.27	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Call		33.00000	32	34.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.80	Put		7,456.00000	7,486	34.66	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Call		4,527.00000	4,497	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.85	Put		1.00000	1	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Call		3,532.00000	3,502	25.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.85	Put		6.00000	6	25.79	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Call		2,545.00000	2,514	20.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.85	Put		18.00000	18	20.96	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Call		1,604.00000	1,573	18.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.85	Put		77.00000	76	18.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Call		277.00000	270	24.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.85	Put		1,750.00000	1,774	24.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Call		119.00000	117	28.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.85	Put		3,593.00000	3,621	28.82	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Call		61.00000	60	32.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.85	Put		5,535.00000	5,564	32.35	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Call		32.00000	32	34.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.85	Put		7,506.00000	7,535	34.71	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Call		4,627.00000	4,597	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.75	Put		0.00000	0	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Call		3,632.00000	3,602	26.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.75	Put		5.00000	5	26.26	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Call		2,643.00000	2,613	21.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.75	Put		17.00000	16	21.46	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Call		1,692.00000	1,660	18.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.75	Put		65.00000	64	18.29	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Call		290.00000	283	23.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.75	Put		1,664.00000	1,687	23.86	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Call		123.00000	122	28.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.75	Put		3,497.00000	3,525	28.60	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Call		63.00000	62	32.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.75	Put		5,436.00000	5,466	32.19	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Call		33.00000	33	34.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.75	Put		7,407.00000	7,436	34.61	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Call		4,677.00000	4,647	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	3.70	Put		0.00000	0	28.14	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 13/09/2010 Currency Future	4.70	Call			3,681.00000	3,651	26.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.70	Put			5.00000	5	26.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Call			2,692.00000	2,662	21.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.70	Put			16.00000	16	21.70	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Call			1,736.00000	1,705	18.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.70	Put			60.00000	59	18.32	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Call			297.00000	290	23.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	9.70	Put			1,621.00000	1,644	23.72	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Call			126.00000	124	28.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	11.70	Put			3,449.00000	3,477	28.49	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Call			64.00000	63	32.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	13.70	Put			5,387.00000	5,417	32.11	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Call			34.00000	33	34.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	15.70	Put			7,357.00000	7,387	34.56	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Call			4,377.00000	4,347	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.00	Put			1.00000	1	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Call			3,383.00000	3,354	25.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.00	Put			7.00000	7	25.08	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Call			2,398.00000	2,367	20.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.00	Put			21.00000	21	20.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Call			1,475.00000	1,445	18.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.00	Put			99.00000	98	18.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Call			258.00000	252	24.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.00	Put			1,881.00000	1,905	24.55	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Call			113.00000	112	29.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.00	Put			3,737.00000	3,765	29.15	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Call			58.00000	58	32.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.00	Put			5,682.00000	5,711	32.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Call			31.00000	30	34.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.00	Put			7,654.00000	7,684	34.87	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.20	Call			4,178.00000	4,148	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.20	Put			2.00000	2	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.20	Call			3,185.00000	3,156	24.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.20	Put			9.00000	9	24.13	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.20	Call			2,203.00000	2,172	19.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.20	Put			26.00000	25	19.24	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.20	Call			1,310.00000	1,281	18.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.20	Put			134.00000	134	18.05	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.20	Call			236.00000	231	25.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.20	Put			2,059.00000	2,084	25.10	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.20	Call			106.00000	105	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.20	Put			3,930.00000	3,958	29.59	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.20	Call			55.00000	55	32.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.20	Put			5,879.00000	5,908	32.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.20	Call			29.00000	29	35.07	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 13/09/2010 Currency Future	16.20	Put		7,853.00000	7,882	35.07	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.35	Call		4,029.00000	4,000	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	4.35	Put		3.00000	3	28.14	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.35	Call		3,037.00000	3,007	23.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	5.35	Put		11.00000	11	23.43	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.35	Call		2,057.00000	2,026	18.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	6.35	Put		31.00000	29	18.50	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.35	Call		1,192.00000	1,164	17.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	7.35	Put		166.00000	167	17.98	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.35	Call		633.00000	615	20.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	8.35	Put		606.00000	619	20.00	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.35	Call		221.00000	216	25.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	10.35	Put		2,194.00000	2,220	25.52	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.35	Call		101.00000	100	29.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	12.35	Put		4,075.00000	4,104	29.92	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.35	Call		53.00000	52	33.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	14.35	Put		6,027.00000	6,056	33.16	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.35	Call		28.00000	27	35.23	0.00	0	0.00
\$ / R On 13/09/2010 Currency Future	16.35	Put		8,002.00000	8,031	35.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future			8.47230	8.50110		20.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Call		730.00000	712	20.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.50	Put		728.00000	740	20.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Call		790.00000	771	20.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.35	Put		639.00000	648	20.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Call		833.00000	813	19.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.25	Put		582.00000	591	19.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Call		879.00000	858	19.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.15	Put		528.00000	536	19.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Call		927.00000	905	19.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.05	Put		476.00000	483	19.43	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Call		978.00000	956	19.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.95	Put		427.00000	433	19.22	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Call		1,004.00000	982	19.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.90	Put		403.00000	409	19.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Call		1,032.00000	1,008	19.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.85	Put		381.00000	386	19.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Call		952.00000	930	19.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.00	Put		451.00000	458	19.33	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Call		856.00000	835	19.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.20	Put		554.00000	563	19.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Call		811.00000	792	19.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.30	Put		610.00000	619	19.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Call		903.00000	881	19.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.10	Put		501.00000	509	19.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.55	Call		711.00000	694	20.51	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 13/12/2010 Currency Future	8.55	Put			760.00000	772	20.51	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.60	Call			693.00000	676	20.63	0.00	0	117.00
\$ / R On 13/12/2010 Currency Future	8.60	Put			792.00000	804	20.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Call			769.00000	750	20.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.40	Put			668.00000	678	20.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Call			749.00000	731	20.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	8.45	Put			698.00000	708	20.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Call			4,009.00000	3,979	26.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.50	Put			7.00000	7	26.62	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Call			3,018.00000	2,990	21.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.50	Put			17.00000	18	21.75	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Call			2,060.00000	2,029	18.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.50	Put			59.00000	56	18.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Call			1,242.00000	1,217	18.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.50	Put			241.00000	244	18.27	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Call			299.00000	293	25.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.50	Put			2,298.00000	2,321	25.13	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Call			153.00000	150	29.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.50	Put			4,152.00000	4,178	29.00	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Call			90.00000	88	32.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.50	Put			6,089.00000	6,116	32.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Call			55.00000	54	34.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.50	Put			8,054.00000	8,081	34.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Call			4,107.00000	4,078	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.40	Put			6.00000	6	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Call			3,117.00000	3,088	22.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.40	Put			16.00000	16	22.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Call			2,153.00000	2,121	18.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.40	Put			52.00000	49	18.58	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Call			1,315.00000	1,286	18.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.40	Put			214.00000	214	18.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Call			311.00000	304	24.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.40	Put			2,210.00000	2,232	24.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Call			157.00000	155	28.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.40	Put			4,056.00000	4,082	28.83	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Call			92.00000	90	31.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.40	Put			5,991.00000	6,018	31.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Call			57.00000	55	34.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.40	Put			7,955.00000	7,983	34.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Call			4,058.00000	4,029	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.45	Put			7.00000	7	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Call			3,068.00000	3,039	21.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.45	Put			17.00000	17	21.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Call			2,106.00000	2,074	18.41	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.45	Put			55.00000	52	18.41	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	7.45	Call			1,279.00000	1,249	18.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.45	Put			227.00000	227	18.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Call			305.00000	299	25.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.45	Put			2,254.00000	2,277	25.03	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Call			155.00000	153	28.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.45	Put			4,104.00000	4,130	28.92	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Call			91.00000	89	32.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.45	Put			6,040.00000	6,067	32.02	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Call			56.00000	55	34.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.45	Put			8,005.00000	8,032	34.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Call			4,255.00000	4,226	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.25	Put			4.00000	4	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Call			3,265.00000	3,237	22.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.25	Put			14.00000	14	22.91	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Call			2,295.00000	2,264	19.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.25	Put			44.00000	42	19.11	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Call			1,429.00000	1,399	18.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.25	Put			178.00000	176	18.21	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Call			329.00000	322	24.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.25	Put			2,078.00000	2,100	24.55	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Call			164.00000	161	28.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.25	Put			3,913.00000	3,939	28.54	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Call			95.00000	93	31.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.25	Put			5,844.00000	5,871	31.71	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Call			58.00000	57	34.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.25	Put			7,807.00000	7,835	34.06	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Call			4,305.00000	4,276	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.20	Put			3.00000	4	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Call			3,315.00000	3,286	23.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.20	Put			14.00000	14	23.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Call			2,342.00000	2,312	19.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.20	Put			41.00000	39	19.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Call			1,468.00000	1,437	18.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.20	Put			166.00000	165	18.23	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Call			335.00000	328	24.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.20	Put			2,034.00000	2,056	24.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Call			166.00000	164	28.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.20	Put			3,865.00000	3,891	28.44	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Call			96.00000	95	31.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.20	Put			5,795.00000	5,822	31.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Call			59.00000	58	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.20	Put			7,758.00000	7,785	34.01	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Call			4,354.00000	4,325	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.15	Put			3.00000	3	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.15	Call			3,364.00000	3,335	23.40	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 13/12/2010 Currency Future	5.15	Put		13.00000	13	23.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Call		2,390.00000	2,360	19.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.15	Put		39.00000	37	19.46	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Call		1,507.00000	1,477	18.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.15	Put		156.00000	154	18.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Call		342.00000	335	24.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.15	Put		1,991.00000	2,012	24.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Call		169.00000	166	28.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.15	Put		3,818.00000	3,844	28.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Call		97.00000	96	31.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.15	Put		5,746.00000	5,773	31.56	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Call		60.00000	58	33.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.15	Put		7,709.00000	7,736	33.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Call		4,404.00000	4,375	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.10	Put		3.00000	3	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Call		3,414.00000	3,385	23.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.10	Put		13.00000	12	23.65	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Call		2,438.00000	2,408	19.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.10	Put		37.00000	35	19.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Call		1,547.00000	1,516	18.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.10	Put		146.00000	144	18.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Call		349.00000	341	24.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.10	Put		1,948.00000	1,969	24.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Call		171.00000	168	28.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.10	Put		3,770.00000	3,796	28.24	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Call		98.00000	97	31.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.10	Put		5,697.00000	5,724	31.48	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Call		60.00000	59	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.10	Put		7,659.00000	7,687	33.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Call		4,453.00000	4,425	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.05	Put		2.00000	2	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Call		3,463.00000	3,434	23.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.05	Put		12.00000	12	23.90	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Call		2,486.00000	2,456	19.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.05	Put		35.00000	34	19.81	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Call		1,587.00000	1,557	18.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.05	Put		136.00000	134	18.26	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Call		356.00000	348	24.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.05	Put		1,905.00000	1,926	24.08	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Call		174.00000	171	28.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.05	Put		3,723.00000	3,749	28.15	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Call		100.00000	98	31.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.05	Put		5,648.00000	5,676	31.40	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Call		61.00000	60	33.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.05	Put		7,610.00000	7,637	33.84	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 13/12/2010 Currency Future	4.00	Call		4,503.00000	4,474	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.00	Put		2.00000	2	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Call		3,513.00000	3,484	24.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.00	Put		12.00000	11	24.14	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Call		2,534.00000	2,504	19.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.00	Put		32.00000	32	19.99	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Call		1,628.00000	1,597	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.00	Put		127.00000	125	18.28	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Call		363.00000	355	23.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.00	Put		1,862.00000	1,883	23.96	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Call		176.00000	173	28.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.00	Put		3,675.00000	3,701	28.05	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Call		101.00000	99	31.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.00	Put		5,600.00000	5,627	31.32	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Call		62.00000	60	33.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.00	Put		7,561.00000	7,588	33.78	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Call		4,553.00000	4,524	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.95	Put		2.00000	2	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Call		3,562.00000	3,533	24.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.95	Put		11.00000	11	24.39	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Call		2,582.00000	2,552	20.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.95	Put		31.00000	30	20.16	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Call		1,669.00000	1,639	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.95	Put		118.00000	116	18.29	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Call		371.00000	363	23.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.95	Put		1,820.00000	1,840	23.84	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Call		179.00000	176	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.95	Put		3,628.00000	3,654	27.95	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Call		102.00000	100	31.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.95	Put		5,551.00000	5,578	31.25	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Call		62.00000	61	33.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.95	Put		7,511.00000	7,539	33.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Call		4,206.00000	4,177	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.30	Put		5.00000	5	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Call		3,216.00000	3,187	22.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.30	Put		15.00000	15	22.66	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Call		2,248.00000	2,216	18.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.30	Put		46.00000	44	18.94	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Call		1,390.00000	1,361	18.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.30	Put		189.00000	188	18.20	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Call		323.00000	316	24.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.30	Put		2,122.00000	2,144	24.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Call		162.00000	159	28.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.30	Put		3,961.00000	3,987	28.63	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.30	Call		94.00000	92	31.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	14.30	Put		5,893.00000	5,920	31.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Call		58.00000	57	34.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.30	Put		7,857.00000	7,884	34.12	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Call		4,603.00000	4,574	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.90	Put		1.00000	1	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Call		3,612.00000	3,583	24.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.90	Put		11.00000	10	24.64	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Call		2,630.00000	2,601	20.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.90	Put		29.00000	28	20.34	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Call		1,711.00000	1,680	18.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.90	Put		110.00000	108	18.30	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Call		378.00000	370	23.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.90	Put		1,777.00000	1,798	23.72	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Call		182.00000	179	27.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.90	Put		3,581.00000	3,606	27.85	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Call		103.00000	102	31.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.90	Put		5,502.00000	5,529	31.17	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Call		63.00000	62	33.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.90	Put		7,462.00000	7,489	33.67	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Call		4,652.00000	4,624	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	3.85	Put		1.00000	1	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Call		3,661.00000	3,632	24.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.85	Put		10.00000	10	24.89	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Call		2,678.00000	2,649	20.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.85	Put		27.00000	27	20.52	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Call		1,753.00000	1,722	18.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.85	Put		102.00000	100	18.31	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Call		386.00000	378	23.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	9.85	Put		1,735.00000	1,755	23.60	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Call		185.00000	182	27.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	11.85	Put		3,534.00000	3,559	27.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Call		105.00000	103	31.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	13.85	Put		5,453.00000	5,481	31.09	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Call		64.00000	63	33.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	15.85	Put		7,413.00000	7,440	33.61	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Call		4,156.00000	4,128	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	4.35	Put		5.00000	5	26.86	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Call		3,166.00000	3,138	22.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	5.35	Put		15.00000	15	22.42	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Call		2,200.00000	2,169	18.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	6.35	Put		49.00000	46	18.76	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Call		1,353.00000	1,323	18.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	7.35	Put		201.00000	201	18.19	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Call		317.00000	310	24.79	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	10.35	Put		2,165.00000	2,188	24.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 13/12/2010 Currency Future	12.35	Call		159.00000	157	28.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	12.35	Put		4,008.00000	4,035	28.73	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Call		93.00000	91	31.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	14.35	Put		5,942.00000	5,969	31.87	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Call		57.00000	56	34.18	0.00	0	0.00
\$ / R On 13/12/2010 Currency Future	16.35	Put		7,906.00000	7,934	34.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			12.95190	13.02420		20.15	11,164,537.80	862	39,396.00
£ / R On 14/12/2009 Currency Future	13.00	Call		349.00000	329	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.00	Put		325.00000	377	20.32	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Call		5,424.00000	5,352	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Call		375.00000	350	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.95	Put		301.00000	348	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Call		431.00000	401	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.85	Put		257.00000	299	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Call		590.00000	548	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.60	Put		166.00000	197	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Call		661.00000	615	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.50	Put		137.00000	163	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Call		815.00000	761	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.30	Put		91.00000	109	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Call		736.00000	686	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.40	Put		112.00000	134	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Call		897.00000	840	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.20	Put		73.00000	88	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Call		939.00000	880	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.15	Put		65.00000	78	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Call		1,117.00000	1,050	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.95	Put		43.00000	48	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Call		1,308.00000	1,240	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.75	Put		34.00000	38	21.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Call		1,260.00000	1,192	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.80	Put		36.00000	40	21.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Call		1,404.00000	1,336	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.65	Put		30.00000	34	22.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Call		1,164.00000	1,097	20.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.90	Put		40.00000	45	20.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Call		1,069.00000	1,007	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.00	Put		45.00000	55	20.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Call		856.00000	800	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.25	Put		81.00000	98	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Call		698.00000	650	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.45	Put		124.00000	148	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.35	Call		775.00000	723	20.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.35	Put		101.00000	121	20.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Call		556.00000	517	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.65	Put		182.00000	215	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Call		523.00000	486	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.70	Put		199.00000	234	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Call		491.00000	457	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.75	Put		217.00000	255	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		403.00000	375	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		278.00000	323	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Call		328.00000	309	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.05	Put		354.00000	407	20.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call		289.00000	273	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put		415.00000	471	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Call		239.00000	226	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.30	Put		515.00000	574	21.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Call		173.00000	164	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.55	Put		699.00000	762	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		163.00000	154	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		738.00000	802	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		152.00000	145	22.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		778.00000	843	22.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call		163.00000	154	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put		738.00000	802	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call		143.00000	136	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put		819.00000	884	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		134.00000	127	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		860.00000	925	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		111.00000	105	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		987.00000	1,053	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		118.00000	112	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		944.00000	1,010	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call		210.00000	199	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put		586.00000	647	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call		272.00000	256	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put		447.00000	504	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call		197.00000	187	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put		623.00000	685	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Call		152.00000	145	22.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.65	Put		778.00000	843	22.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Call		126.00000	119	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.80	Put		902.00000	968	23.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call		118.00000	112	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put		944.00000	1,010	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Call		134.00000	127	22.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.75	Put		860.00000	925	22.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	13.50	Call			185.00000	175	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put			661.00000	723	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Call			210.00000	199	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.40	Put			586.00000	647	21.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call			224.00000	212	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put			550.00000	610	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Call			272.00000	256	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.20	Put			447.00000	504	21.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Call			289.00000	273	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.15	Put			415.00000	471	20.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			308.00000	290	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			384.00000	439	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Call			143.00000	136	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.70	Put			819.00000	884	22.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Call			197.00000	187	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.45	Put			623.00000	685	21.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Call			308.00000	290	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.10	Put			384.00000	439	20.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Call			163.00000	154	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.60	Put			738.00000	802	22.36	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call			68.00000	64	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put			1,343.00000	1,412	24.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call			98.00000	93	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put			1,074.00000	1,141	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			92.00000	87	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,118.00000	1,185	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call			92.00000	87	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Put			1,118.00000	1,185	23.90	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			86.00000	82	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,162.00000	1,230	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call			72.00000	68	24.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put			1,298.00000	1,366	24.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call			57.00000	53	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put			1,482.00000	1,552	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			64.00000	60	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,389.00000	1,458	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call			60.00000	57	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,436.00000	1,505	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call			53.00000	50	25.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put			1,529.00000	1,599	25.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			34.00000	32	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,910.00000	1,980	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			36.00000	34	26.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put			1,862.00000	1,932	26.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			47.00000	45	25.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.60	Put			1,623.00000	1,693	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call			42.00000	40	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put			1,718.00000	1,788	26.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call			38.00000	36	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put			1,814.00000	1,884	26.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call			30.00000	29	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put			2,006.00000	2,077	27.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call			28.00000	26	27.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put			2,103.00000	2,174	27.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call			25.00000	24	28.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put			2,201.00000	2,272	28.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call			18.00000	17	29.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put			2,593.00000	2,665	29.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call			86.00000	82	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put			1,162.00000	1,230	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call			76.00000	72	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put			1,252.00000	1,321	24.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call			111.00000	105	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put			987.00000	1,053	23.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call			47.00000	45	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put			1,623.00000	1,693	25.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			81.00000	77	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,207.00000	1,275	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			50.00000	48	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,576.00000	1,646	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			45.00000	42	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,671.00000	1,740	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call			40.00000	38	26.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put			1,766.00000	1,836	26.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			26.00000	25	27.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,152.00000	2,223	27.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Call			118.00000	112	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.85	Put			944.00000	1,010	23.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call			104.00000	99	23.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put			1,030.00000	1,097	23.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call			81.00000	77	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put			1,207.00000	1,275	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call			50.00000	48	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put			1,576.00000	1,646	25.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Call			32.00000	30	26.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.95	Put			1,958.00000	2,028	26.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call			45.00000	42	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put			1,671.00000	1,740	25.94	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			29.00000	27	27.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,055.00000	2,125	27.39	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.40	Call			60.00000	57	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put			1,436.00000	1,505	25.09	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call			34.00000	32	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put			1,910.00000	1,980	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Call			64.00000	60	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put			1,389.00000	1,458	24.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Call			4,724.00000	4,652	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.30	Put			0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Call			3,225.00000	3,154	32.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.80	Put			1.00000	2	32.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Call			1,745.00000	1,676	25.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.30	Put			21.00000	24	25.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Call			461.00000	428	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.80	Put			236.00000	276	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Call			15.00000	15	30.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.80	Put			2,791.00000	2,863	30.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Call			5.00000	5	36.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.30	Put			4,281.00000	4,353	36.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Call			2.00000	2	40.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.80	Put			5,778.00000	5,850	40.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Call			1.00000	1	45.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.30	Put			7,277.00000	7,349	45.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Call			5,174.00000	5,102	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Call			3,674.00000	3,602	27.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.35	Put			0.00000	0	27.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Call			2,187.00000	2,117	28.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.85	Put			13.00000	15	28.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Call			22.00000	21	28.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.35	Put			2,348.00000	2,419	28.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Call			7.00000	7	35.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.85	Put			3,833.00000	3,906	35.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Call			2.00000	3	39.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.35	Put			5,328.00000	5,401	39.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	1	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.85	Put			6,827.00000	6,899	43.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Call			3,924.00000	3,852	24.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.10	Put			0.00000	0	24.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Call			2,433.00000	2,362	30.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.60	Put			9.00000	10	30.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Call			982.00000	922	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.10	Put			58.00000	70	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Call			9.00000	9	33.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.60	Put			3,584.00000	3,657	33.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.10	Call			3.00000	3	38.56	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	18.10	Put		5,079.00000	5,151	38.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Call		1.00000	1	42.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.60	Put		6,577.00000	6,649	42.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Call		403.00000	375	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.90	Put		278.00000	323	20.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Call		255.00000	241	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.25	Put		481.00000	539	21.17	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		98.00000	93	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,074.00000	1,141	23.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Call		224.00000	212	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.35	Put		550.00000	610	21.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		86.00000	82	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,162.00000	1,230	24.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Call		104.00000	99	23.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.95	Put		1,030.00000	1,097	23.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Call		185.00000	175	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.50	Put		661.00000	723	22.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Call		2,929.00000	2,857	32.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.10	Put		4.00000	5	32.85	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Call		1,941.00000	1,871	26.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.10	Put		17.00000	20	26.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Call		6.00000	6	35.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.10	Put		4,082.00000	4,154	35.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Call		2.00000	2	41.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.10	Put		6,077.00000	6,150	41.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Call		1.00000	1	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.10	Put		8,077.00000	8,149	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Call		3,824.00000	3,752	25.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.20	Put		0.00000	0	25.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Call		2,829.00000	2,758	32.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.20	Put		5.00000	6	32.30	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Call		1,843.00000	1,773	26.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.20	Put		19.00000	22	26.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Call		6.00000	6	36.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.20	Put		4,182.00000	4,254	36.11	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Call		2.00000	2	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.20	Put		6,177.00000	6,250	41.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Call		1.00000	1	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.20	Put		8,177.00000	8,249	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Call		2,680.00000	2,609	31.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.35	Put		6.00000	7	31.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Call		1,696.00000	1,627	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.35	Put		22.00000	25	24.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Call		5.00000	5	36.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.35	Put		4,331.00000	4,403	36.52	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	19.35	Call			1.00000	1	42.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.35	Put			6,327.00000	6,400	42.13	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Call			1.00000	1	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.35	Put			8,326.00000	8,399	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Call			3,724.00000	3,652	26.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.30	Put			0.00000	0	26.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Call			2,730.00000	2,659	31.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.30	Put			6.00000	7	31.75	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Call			23.00000	22	28.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.30	Put			2,299.00000	2,370	28.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	41.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.30	Put			6,277.00000	6,350	41.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Call			1.00000	1	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.30	Put			8,276.00000	8,349	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Call			3,524.00000	3,452	28.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.50	Put			0.00000	0	28.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Call			2,532.00000	2,461	30.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.50	Put			8.00000	9	30.66	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Call			1,550.00000	1,481	23.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.50	Put			26.00000	29	23.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Call			19.00000	18	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.50	Put			2,495.00000	2,567	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Call			5.00000	5	36.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.50	Put			4,480.00000	4,553	36.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	42.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.50	Put			6,477.00000	6,549	42.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Call			1.00000	0	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.50	Put			8,476.00000	8,549	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Call			3,375.00000	3,303	30.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.65	Put			0.00000	1	30.53	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Call			2,384.00000	2,313	29.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.65	Put			9.00000	11	29.84	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Call			17.00000	16	29.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.65	Put			2,643.00000	2,714	29.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Call			4.00000	4	37.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.65	Put			4,630.00000	4,702	37.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	43.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.65	Put			6,627.00000	6,699	43.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Call			0.00000	0	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.65	Put			8,626.00000	8,699	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Call			3,325.00000	3,253	31.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.70	Put			1.00000	1	31.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Call			2,334.00000	2,264	29.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.70	Put			10.00000	12	29.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.70	Call			1,356.00000	1,288	22.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	11.70	Put			32.00000	36	22.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Call			16.00000	16	30.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.70	Put			2,692.00000	2,764	30.14	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Call			4.00000	4	37.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.70	Put			4,680.00000	4,752	37.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	1	43.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.70	Put			6,677.00000	6,749	43.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Call			0.00000	0	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.70	Put			8,676.00000	8,748	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Call			3,275.00000	3,203	31.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.75	Put			1.00000	1	31.58	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Call			2,285.00000	2,215	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.75	Put			11.00000	13	29.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Call			16.00000	15	30.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.75	Put			2,741.00000	2,813	30.35	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Call			4.00000	4	37.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.75	Put			4,730.00000	4,802	37.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	1	43.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.75	Put			6,727.00000	6,799	43.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Call			0.00000	0	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.75	Put			8,726.00000	8,798	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Call			3,176.00000	3,104	32.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.85	Put			2.00000	2	32.63	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Call			1,212.00000	1,145	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.85	Put			38.00000	43	20.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Call			14.00000	14	30.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.85	Put			2,840.00000	2,912	30.77	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Call			3.00000	4	37.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.85	Put			4,829.00000	4,902	37.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Call			0.00000	0	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.85	Put			8,826.00000	8,898	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Call			2,236.00000	2,166	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.80	Put			12.00000	14	29.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Call			4.00000	4	37.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.80	Put			4,779.00000	4,852	37.74	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Call			1.00000	1	43.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.80	Put			6,777.00000	6,849	43.55	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Call			0.00000	0	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.80	Put			8,776.00000	8,848	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Call			3,474.00000	3,402	29.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.55	Put			0.00000	0	29.48	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Call			2,482.00000	2,412	30.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.55	Put			8.00000	10	30.38	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Call			1,501.00000	1,433	23.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.55	Put			27.00000	31	23.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	12.55	Call			625.00000	581	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.55	Put			151.00000	179	20.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Call			18.00000	18	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.55	Put			2,544.00000	2,616	29.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Call			4.00000	4	37.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.55	Put			4,530.00000	4,603	37.06	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Call			1.00000	1	42.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.55	Put			6,527.00000	6,599	42.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Call			1.00000	0	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.55	Put			8,526.00000	8,599	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Call			3,574.00000	3,502	28.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.45	Put			0.00000	0	28.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Call			2,581.00000	2,510	30.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.45	Put			7.00000	8	30.93	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Call			1,598.00000	1,530	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.45	Put			24.00000	28	24.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Call			20.00000	19	29.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.45	Put			2,446.00000	2,517	29.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Call			5.00000	5	36.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.45	Put			4,431.00000	4,503	36.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Call			1.00000	1	42.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.45	Put			6,427.00000	6,500	42.45	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Call			1.00000	1	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.45	Put			8,426.00000	8,499	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Call			3,974.00000	3,902	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.05	Put			0.00000	0	24.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Call			2,978.00000	2,907	33.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.05	Put			4.00000	5	33.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Call			1,990.00000	1,921	27.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.05	Put			16.00000	19	27.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Call			1,025.00000	964	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	12.05	Put			51.00000	62	20.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Call			29.00000	27	27.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.05	Put			2,055.00000	2,125	27.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Call			6.00000	7	35.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.05	Put			4,032.00000	4,105	35.70	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Call			2.00000	2	41.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.05	Put			6,027.00000	6,100	41.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Call			1.00000	1	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.05	Put			8,027.00000	8,099	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Call			4,024.00000	3,952	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.00	Put			0.00000	0	23.71	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Call			3,028.00000	2,956	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.00	Put			4.00000	5	33.40	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.00	Call			2,040.00000	1,970	27.79	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	11.00	Put			16.00000	18	27.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Call			7.00000	7	35.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.00	Put			3,983.00000	4,055	35.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Call			2.00000	2	41.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.00	Put			5,977.00000	6,050	41.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Call			1.00000	1	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.00	Put			7,977.00000	8,049	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Call			3,874.00000	3,802	25.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.15	Put			0.00000	0	25.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Call			2,879.00000	2,807	32.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.15	Put			5.00000	6	32.57	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Call			1,892.00000	1,822	26.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.15	Put			18.00000	21	26.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call			26.00000	25	27.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put			2,152.00000	2,223	27.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Call			6.00000	6	35.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.15	Put			4,132.00000	4,204	35.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Call			2.00000	2	41.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.15	Put			6,127.00000	6,200	41.50	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Call			1.00000	1	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.15	Put			8,127.00000	8,199	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Call			3,774.00000	3,702	26.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.25	Put			0.00000	0	26.34	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Call			2,780.00000	2,708	32.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.25	Put			5.00000	6	32.03	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Call			1,794.00000	1,724	25.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.25	Put			20.00000	23	25.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Call			24.00000	23	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.25	Put			2,250.00000	2,321	28.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Call			6.00000	6	36.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.25	Put			4,231.00000	4,304	36.24	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Call			2.00000	2	41.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.25	Put			6,227.00000	6,300	41.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Call			1.00000	1	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.25	Put			8,227.00000	8,299	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Call			3,624.00000	3,552	27.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.40	Put			0.00000	0	27.91	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Call			2,631.00000	2,560	31.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.40	Put			7.00000	8	31.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Call			1,647.00000	1,578	24.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.40	Put			23.00000	26	24.59	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Call			21.00000	20	28.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.40	Put			2,397.00000	2,468	28.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Call			5.00000	5	36.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.40	Put			4,381.00000	4,453	36.65	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	19.40	Call			1.00000	1	42.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.40	Put			6,377.00000	6,450	42.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Call			1.00000	1	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.40	Put			8,376.00000	8,449	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Call			3,424.00000	3,352	30.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.60	Put			0.00000	0	30.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Call			1,453.00000	1,384	22.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	11.60	Put			28.00000	32	22.99	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Call			4.00000	4	37.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.60	Put			4,580.00000	4,652	37.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Call			0.00000	0	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.60	Put			8,576.00000	8,649	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Call			3,126.00000	3,055	33.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.90	Put			2.00000	3	33.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Call			2,138.00000	2,068	28.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.90	Put			13.00000	16	28.47	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Call			14.00000	14	30.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.90	Put			2,890.00000	2,962	30.98	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Call			3.00000	3	38.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.90	Put			4,879.00000	4,952	38.01	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Call			1.00000	1	43.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.90	Put			6,877.00000	6,949	43.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Call			0.00000	0	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	21.90	Put			8,876.00000	8,948	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Call			4,074.00000	4,002	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.95	Put			0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Call			3,077.00000	3,006	33.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	9.95	Put			3.00000	4	33.67	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Call			2,089.00000	2,019	28.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	10.95	Put			14.00000	17	28.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Call			7.00000	7	35.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.95	Put			3,933.00000	4,005	35.43	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Call			2.00000	2	40.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.95	Put			5,928.00000	6,000	40.87	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Call			1.00000	1	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.95	Put			7,927.00000	7,999	47.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Call			4,174.00000	4,102	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.85	Put			0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Call			2.00000	2	40.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.85	Put			5,828.00000	5,900	40.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Call			1.00000	1	46.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.85	Put			7,827.00000	7,899	46.86	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Call			4,124.00000	4,052	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.90	Put			0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.90	Call			7.00000	7	35.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	16.90	Put		3,883.00000	3,955	35.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Call		2.00000	2	40.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.90	Put		5,878.00000	5,950	40.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Call		1.00000	1	47.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.90	Put		7,877.00000	7,949	47.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Call		4,324.00000	4,252	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.70	Put		0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Call		8.00000	8	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.70	Put		3,684.00000	3,756	34.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Call		2.00000	2	40.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.70	Put		5,678.00000	5,750	40.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Call		1.00000	1	46.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.70	Put		7,677.00000	7,749	46.39	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Call		4,374.00000	4,302	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.65	Put		0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Call		8.00000	8	34.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.65	Put		3,634.00000	3,706	34.16	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Call		2.00000	2	40.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.65	Put		5,628.00000	5,700	40.05	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Call		1.00000	1	46.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.65	Put		7,627.00000	7,699	46.23	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Call		4,424.00000	4,352	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.60	Put		0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Call		2.00000	2	39.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.60	Put		5,578.00000	5,650	39.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Call		1.00000	1	46.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.60	Put		7,577.00000	7,649	46.07	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Call		4,474.00000	4,402	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.55	Put		0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Call		9.00000	9	33.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.55	Put		3,535.00000	3,607	33.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Call		2.00000	2	39.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.55	Put		5,528.00000	5,600	39.78	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Call		1.00000	1	45.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.55	Put		7,527.00000	7,599	45.92	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Call		4,674.00000	4,602	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.35	Put		0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Call		10.00000	10	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.35	Put		3,336.00000	3,408	32.89	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Call		1.00000	1	45.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.35	Put		7,327.00000	7,399	45.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Call		10.00000	10	32.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.30	Put		3,286.00000	3,358	32.68	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Call		3.00000	3	39.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.30	Put		5,278.00000	5,351	39.10	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	8.40	Call	4,624.00000		4,624.00000	4,552	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.40	Put	0.00000		0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Call	10.00000		10.00000	10	33.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.40	Put	3,385.00000		3,385.00000	3,458	33.10	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Call	2.00000		2.00000	2	39.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.40	Put	5,378.00000		5,378.00000	5,451	39.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Call	1.00000		1.00000	1	45.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.40	Put	7,377.00000		7,377.00000	7,449	45.44	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Call	4,774.00000		4,774.00000	4,702	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.25	Put	0.00000		0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Call	11.00000		11.00000	11	32.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.25	Put	3,237.00000		3,237.00000	3,309	32.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Call	3.00000		3.00000	3	38.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.25	Put	5,228.00000		5,228.00000	5,301	38.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Call	1.00000		1.00000	1	44.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.25	Put	7,227.00000		7,227.00000	7,299	44.97	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Call	5,024.00000		5,024.00000	4,952	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.00	Put	0.00000		0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Call	13.00000		13.00000	13	31.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.00	Put	2,989.00000		2,989.00000	3,061	31.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Call	3.00000		3.00000	3	38.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.00	Put	4,979.00000		4,979.00000	5,051	38.28	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Call	1.00000		1.00000	1	44.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.00	Put	6,977.00000		6,977.00000	7,049	44.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Call	5,124.00000		5,124.00000	5,052	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.90	Put	0.00000		0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Call	4,574.00000		4,574.00000	4,502	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.45	Put	0.00000		0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Call	9.00000		9.00000	9	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.45	Put	3,435.00000		3,435.00000	3,507	33.31	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Call	2.00000		2.00000	2	39.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.45	Put	5,428.00000		5,428.00000	5,500	39.51	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Call	1.00000		1.00000	1	45.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.45	Put	7,427.00000		7,427.00000	7,499	45.60	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Call	4,824.00000		4,824.00000	4,752	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.20	Put	0.00000		0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Call	11.00000		11.00000	11	32.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.20	Put	3,187.00000		3,187.00000	3,259	32.25	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Call	3.00000		3.00000	3	38.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.20	Put	5,179.00000		5,179.00000	5,251	38.83	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Call	1.00000		1.00000	1	44.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.20	Put	7,177.00000		7,177.00000	7,249	44.81	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Call	5,074.00000		5,074.00000	5,002	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.95	Put	0.00000		0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.95	Call	13.00000		13.00000	13	31.20	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 14/12/2009 Currency Future	15.95	Put		2,939.00000	3,011	31.20	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Call		3.00000	3	38.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	17.95	Put		4,929.00000	5,001	38.15	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Call		1.00000	1	44.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	19.95	Put		6,927.00000	6,999	44.02	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Call		5,374.00000	5,302	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Call		5,224.00000	5,152	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Call		4,224.00000	4,152	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.80	Put		0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Call		5,274.00000	5,202	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	7.75	Put		0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Call		4,274.00000	4,202	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.75	Put		0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Call		4,874.00000	4,802	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.15	Put		0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Call		11.00000	11	32.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.15	Put		3,137.00000	3,209	32.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Call		3.00000	3	38.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.15	Put		5,129.00000	5,201	38.69	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Call		1.00000	1	44.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.15	Put		7,127.00000	7,199	44.65	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Call		4,524.00000	4,452	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	8.50	Put		0.00000	0	23.19	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Call		9.00000	9	33.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	16.50	Put		3,485.00000	3,557	33.52	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Call		2.00000	2	39.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	18.50	Put		5,478.00000	5,550	39.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Call		1.00000	1	45.76	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	20.50	Put		7,477.00000	7,549	45.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future			13.16820	13.24020		18.70	3,950,460.00	300	979.00
£ / R On 15/03/2010 Currency Future	13.25	Call		579.00000	559	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.25	Put		588.00000	641	18.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Call		601.00000	579	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.20	Put		560.00000	611	18.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Call		671.00000	645	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.05	Put		480.00000	527	18.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Call		774.00000	744	18.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.85	Put		384.00000	426	18.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Call		860.00000	827	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.70	Put		320.00000	359	18.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Call		985.00000	947	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.50	Put		244.00000	279	17.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.60	Call		921.00000	885	17.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	12.60	Put		280.00000	317	17.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Call		1,052.00000	1,012	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.40	Put		211.00000	243	17.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Call		1,086.00000	1,045	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.35	Put		196.00000	227	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Call		1,240.00000	1,186	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.15	Put		150.00000	168	17.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Call		1,410.00000	1,353	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.95	Put		120.00000	135	17.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Call		1,367.00000	1,311	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.00	Put		127.00000	143	17.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Call		1,497.00000	1,439	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.85	Put		107.00000	121	18.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Call		1,282.00000	1,227	17.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.10	Put		142.00000	159	17.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Call		1,199.00000	1,150	17.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.20	Put		159.00000	182	17.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Call		1,018.00000	979	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.45	Put		227.00000	261	17.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Call		890.00000	856	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.65	Put		300.00000	337	18.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Call		952.00000	916	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.55	Put		262.00000	298	17.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Call		802.00000	771	18.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.80	Put		362.00000	403	18.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.90	Call		747.00000	718	18.38	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	12.90	Put		407.00000	450	18.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Call		721.00000	693	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.95	Put		431.00000	475	18.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Call		647.00000	622	18.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.10	Put		506.00000	553	18.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Call		623.00000	599	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.15	Put		533.00000	581	18.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Call		540.00000	522	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.35	Put		649.00000	704	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Call		469.00000	455	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.55	Put		779.00000	836	19.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Call		408.00000	396	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.75	Put		918.00000	978	20.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Call		394.00000	383	20.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.80	Put		954.00000	1,015	20.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Call		381.00000	370	20.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.85	Put		991.00000	1,052	20.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Call		368.00000	358	20.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.90	Put		1,028.00000	1,090	20.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	14.00	Call			344.00000	334	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.00	Put			1,103.00000	1,166	20.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Call			310.00000	302	20.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.15	Put			1,220.00000	1,284	20.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Call			321.00000	313	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.10	Put			1,181.00000	1,244	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Call			2,236.00000	2,168	20.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.05	Put			46.00000	50	20.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Call			4,098.00000	4,028	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.15	Put			8.00000	10	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Call			438.00000	424	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.65	Put			847.00000	906	19.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Call			521.00000	504	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.40	Put			681.00000	736	19.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.70	Call			216.00000	211	22.11	0.00	0	11,630.00
£ / R On 15/03/2010 Currency Future	14.70	Put			1,676.00000	1,743	22.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Call			486.00000	471	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.50	Put			746.00000	802	19.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Call			332.00000	323	20.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.05	Put			1,142.00000	1,205	20.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Call			356.00000	346	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.95	Put			1,065.00000	1,128	20.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Call			453.00000	439	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.60	Put			813.00000	871	19.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Call			503.00000	487	19.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.45	Put			713.00000	769	19.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Call			559.00000	540	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.30	Put			619.00000	672	19.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			423.00000	410	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			882.00000	942	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Call			3,753.00000	3,682	26.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.50	Put			13.00000	14	26.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Call			2,770.00000	2,701	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.50	Put			30.00000	33	22.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Call			1,812.00000	1,750	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.50	Put			72.00000	81	19.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Call			246.00000	240	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.50	Put			1,506.00000	1,572	21.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Call			128.00000	124	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.50	Put			2,388.00000	2,455	23.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Call			62.00000	59	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.50	Put			3,322.00000	3,391	24.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Call			33.00000	33	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.50	Put			4,293.00000	4,364	26.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.60	Call			3,654.00000	3,584	26.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.60	Put		14.00000	16	26.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Call		2,673.00000	2,604	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.60	Put		33.00000	36	22.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Call		1,721.00000	1,659	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.60	Put		80.00000	91	18.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Call		230.00000	225	21.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.60	Put		1,590.00000	1,657	21.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Call		119.00000	115	23.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.60	Put		2,479.00000	2,546	23.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Call		58.00000	55	24.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.60	Put		3,417.00000	3,487	24.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Call		32.00000	32	26.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.60	Put		4,392.00000	4,463	26.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Call		3,555.00000	3,485	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.70	Put		15.00000	17	26.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Call		2,575.00000	2,507	21.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.70	Put		35.00000	38	21.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Call		1,631.00000	1,570	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.70	Put		90.00000	102	18.52	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Call		110.00000	106	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.70	Put		2,570.00000	2,638	23.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Call		54.00000	51	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.70	Put		3,514.00000	3,583	24.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Call		31.00000	31	26.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.70	Put		4,491.00000	4,562	26.57	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Call		3,457.00000	3,387	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.80	Put		17.00000	19	25.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Call		2,478.00000	2,410	21.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.80	Put		38.00000	41	21.46	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Call		1,542.00000	1,483	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.80	Put		101.00000	114	18.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Call		203.00000	199	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.80	Put		1,762.00000	1,830	22.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Call		103.00000	99	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.80	Put		2,662.00000	2,731	23.77	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Call		50.00000	48	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.80	Put		3,610.00000	3,679	24.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Call		30.00000	30	26.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.80	Put		4,590.00000	4,661	26.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Call		3,309.00000	3,240	25.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.95	Put		19.00000	21	25.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Call		2,332.00000	2,265	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.95	Put		42.00000	46	20.79	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Call		184.00000	181	22.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.95	Put		1,894.00000	1,963	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 15/03/2010 Currency Future	15.95	Call			92.00000	88	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.95	Put			2,802.00000	2,870	23.92	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Call			45.00000	43	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.95	Put			3,755.00000	3,824	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Call			29.00000	28	27.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.95	Put			4,738.00000	4,810	27.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Call			3,408.00000	3,338	25.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.85	Put			17.00000	20	25.49	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Call			2,429.00000	2,361	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.85	Put			39.00000	43	21.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Call			196.00000	192	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.85	Put			1,806.00000	1,874	22.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Call			99.00000	95	23.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.85	Put			2,709.00000	2,777	23.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Call			48.00000	46	24.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.85	Put			3,658.00000	3,728	24.85	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Call			30.00000	29	26.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.85	Put			4,639.00000	4,711	26.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Call			3,703.00000	3,633	26.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.55	Put			13.00000	15	26.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Call			2,722.00000	2,653	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.55	Put			31.00000	34	22.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Call			1,766.00000	1,704	18.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.55	Put			76.00000	86	18.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Call			238.00000	233	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.55	Put			1,548.00000	1,614	21.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Call			123.00000	119	23.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.55	Put			2,433.00000	2,501	23.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Call			60.00000	57	24.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.55	Put			3,370.00000	3,439	24.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Call			33.00000	32	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.55	Put			4,343.00000	4,414	26.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Call			3,506.00000	3,436	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.75	Put			16.00000	18	25.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Call			2,527.00000	2,458	21.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.75	Put			36.00000	40	21.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Call			1,586.00000	1,526	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.75	Put			96.00000	108	18.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Call			830.00000	799	18.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.75	Put			340.00000	380	18.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Call			209.00000	205	22.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.75	Put			1,719.00000	1,787	22.22	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Call			106.00000	103	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.75	Put			2,616.00000	2,684	23.71	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.75	Call			52.00000	49	24.75	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	16.75	Put			3,562.00000	3,631	24.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Call			31.00000	30	26.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.75	Put			4,540.00000	4,612	26.70	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Call			3,605.00000	3,534	26.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.65	Put			14.00000	16	26.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Call			2,624.00000	2,555	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.65	Put			34.00000	37	22.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Call			1,676.00000	1,615	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.65	Put			85.00000	97	18.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Call			223.00000	218	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.65	Put			1,633.00000	1,700	22.00	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Call			114.00000	110	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.65	Put			2,524.00000	2,592	23.61	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Call			56.00000	53	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.65	Put			3,465.00000	3,535	24.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Call			32.00000	31	26.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.65	Put			4,441.00000	4,513	26.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Call			3,358.00000	3,289	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.90	Put			18.00000	20	25.31	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Call			2,381.00000	2,313	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.90	Put			41.00000	45	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Call			1,454.00000	1,396	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.90	Put			114.00000	128	18.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Call			190.00000	187	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.90	Put			1,850.00000	1,918	22.55	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Call			95.00000	92	23.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.90	Put			2,755.00000	2,824	23.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Call			47.00000	44	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.90	Put			3,707.00000	3,776	24.90	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Call			29.00000	29	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.90	Put			4,689.00000	4,760	27.09	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Call			423.00000	410	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.70	Put			882.00000	942	19.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Call			3,951.00000	3,880	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.30	Put			10.00000	12	27.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Call			2,966.00000	2,897	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.30	Put			26.00000	29	23.72	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Call			1,997.00000	1,933	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.30	Put			57.00000	65	19.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Call			1,122.00000	1,079	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.30	Put			181.00000	211	17.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Call			280.00000	274	21.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.30	Put			1,340.00000	1,406	21.23	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Call			148.00000	143	23.25	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.30	Put			2,208.00000	2,275	23.25	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	16.30	Call			71.00000	68	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.30	Put			3,131.00000	3,200	24.28	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Call			36.00000	35	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.30	Put			4,096.00000	4,167	25.54	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Call			20.00000	20	30.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.30	Put			6,080.00000	6,152	30.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Call			9.00000	9	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.30	Put			8,069.00000	8,141	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Call			3,802.00000	3,732	26.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.45	Put			12.00000	14	26.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Call			2,819.00000	2,750	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.45	Put			29.00000	32	23.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Call			1,858.00000	1,795	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.45	Put			68.00000	77	19.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Call			133.00000	128	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.45	Put			2,342.00000	2,410	23.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Call			34.00000	33	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.45	Put			4,244.00000	4,315	25.93	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Call			19.00000	19	30.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.45	Put			6,228.00000	6,300	30.75	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Call			8.00000	8	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.45	Put			8,218.00000	8,290	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Call			18.00000	18	30.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.55	Put			6,328.00000	6,400	30.91	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Call			8.00000	8	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.55	Put			8,318.00000	8,389	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Call			17.00000	18	30.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.60	Put			6,377.00000	6,449	30.98	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Call			8.00000	7	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.60	Put			8,367.00000	8,439	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Call			16.00000	17	31.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.75	Put			6,526.00000	6,598	31.21	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Call			7.00000	7	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.75	Put			8,517.00000	8,589	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Call			16.00000	16	31.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.85	Put			6,626.00000	6,698	31.36	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Call			6.00000	6	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.85	Put			8,616.00000	8,688	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Call			15.00000	16	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.90	Put			6,675.00000	6,747	31.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Call			6.00000	6	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.90	Put			8,666.00000	8,738	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Call			15.00000	15	31.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.95	Put			6,725.00000	6,797	31.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.95	Call			6.00000	6	33.34	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	21.95	Put		8,716.00000	8,788	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Call		3,211.00000	3,142	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.05	Put		21.00000	24	24.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Call		1,325.00000	1,269	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.05	Put		134.00000	151	17.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Call		85.00000	82	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.05	Put		2,895.00000	2,964	24.02	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Call		28.00000	27	27.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.05	Put		4,837.00000	4,909	27.47	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Call		15.00000	15	31.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.05	Put		6,824.00000	6,897	31.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Call		6.00000	5	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.05	Put		8,815.00000	8,887	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Call		16.00000	16	31.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.80	Put		6,576.00000	6,648	31.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Call		7.00000	6	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.80	Put		8,566.00000	8,638	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Call		17.00000	17	31.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.65	Put		6,427.00000	6,499	31.06	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Call		7.00000	7	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.65	Put		8,417.00000	8,489	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Call		3,852.00000	3,781	27.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.40	Put		11.00000	13	27.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Call		2,868.00000	2,799	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.40	Put		28.00000	31	23.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Call		1,904.00000	1,841	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.40	Put		64.00000	73	19.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Call		138.00000	133	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.40	Put		2,297.00000	2,365	23.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Call		35.00000	34	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.40	Put		4,194.00000	4,266	25.80	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Call		19.00000	19	30.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.40	Put		6,179.00000	6,251	30.68	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Call		9.00000	9	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.40	Put		8,168.00000	8,240	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Call		4,000.00000	3,929	27.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.25	Put		10.00000	11	27.69	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Call		3,015.00000	2,946	23.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.25	Put		25.00000	28	23.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Call		2,043.00000	1,979	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.25	Put		53.00000	61	19.64	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Call		1,158.00000	1,114	17.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	12.25	Put		167.00000	196	17.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Call		154.00000	149	23.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.25	Put		2,163.00000	2,231	23.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	17.25	Call		37.00000	36	25.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.25	Put		4,047.00000	4,117	25.41	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Call		20.00000	20	30.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.25	Put		6,030.00000	6,102	30.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Call		10.00000	9	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.25	Put		8,019.00000	8,091	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Call		4,049.00000	3,979	27.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.20	Put		9.00000	11	27.87	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Call		3,064.00000	2,995	24.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.20	Put		24.00000	27	24.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Call		2,091.00000	2,026	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.20	Put		51.00000	57	19.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Call		158.00000	154	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.20	Put		2,118.00000	2,186	23.15	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Call		38.00000	36	25.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.20	Put		3,998.00000	4,068	25.29	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Call		20.00000	21	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.20	Put		5,980.00000	6,052	30.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Call		10.00000	10	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.20	Put		7,970.00000	8,042	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Call		3,901.00000	3,830	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.35	Put		11.00000	12	27.32	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Call		2,917.00000	2,848	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.35	Put		27.00000	30	23.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Call		1,950.00000	1,887	19.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.35	Put		60.00000	68	19.39	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Call		143.00000	138	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.35	Put		2,252.00000	2,320	23.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Call		35.00000	34	25.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.35	Put		4,145.00000	4,216	25.67	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Call		19.00000	19	30.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.35	Put		6,129.00000	6,201	30.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Call		9.00000	9	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.35	Put		8,119.00000	8,191	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Call		18.00000	18	30.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.50	Put		6,278.00000	6,350	30.83	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Call		8.00000	8	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.50	Put		8,268.00000	8,340	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Call		3,162.00000	3,093	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.10	Put		22.00000	25	24.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Call		2,188.00000	2,120	20.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.10	Put		47.00000	52	20.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Call		82.00000	79	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.10	Put		2,942.00000	3,011	24.08	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.10	Call		27.00000	27	27.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	18.10	Put			4,887.00000	4,959	27.60	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Call			14.00000	14	31.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.10	Put			6,874.00000	6,946	31.74	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Call			5.00000	5	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.10	Put			8,865.00000	8,937	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Call			3,113.00000	3,044	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.15	Put			23.00000	26	24.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Call			2,139.00000	2,072	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.15	Put			49.00000	54	19.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Call			80.00000	76	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.15	Put			2,989.00000	3,058	24.13	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Call			27.00000	27	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.15	Put			4,937.00000	5,008	27.73	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Call			14.00000	14	31.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.15	Put			6,924.00000	6,996	31.82	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Call			5.00000	5	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.15	Put			8,915.00000	8,987	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Call			3,260.00000	3,191	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	10.00	Put			20.00000	22	24.95	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Call			2,284.00000	2,216	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	11.00	Put			44.00000	48	20.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Call			695.00000	669	18.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	13.00	Put			455.00000	500	18.51	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Call			89.00000	85	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.00	Put			2,848.00000	2,917	23.97	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Call			28.00000	28	27.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.00	Put			4,788.00000	4,860	27.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Call			15.00000	15	31.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.00	Put			6,775.00000	6,847	31.59	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Call			6.00000	6	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	22.00	Put			8,766.00000	8,837	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Call			4,197.00000	4,127	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.05	Put			7.00000	8	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Call			173.00000	170	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.05	Put			1,983.00000	2,052	22.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Call			42.00000	40	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.05	Put			3,852.00000	3,922	25.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Call			21.00000	22	30.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.05	Put			5,831.00000	5,903	30.04	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Call			10.00000	10	33.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.05	Put			7,820.00000	7,892	33.19	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Call			163.00000	160	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.15	Put			2,073.00000	2,142	23.10	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Call			39.00000	37	25.16	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.15	Put			3,949.00000	4,019	25.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	19.15	Call			21.00000	21	30.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.15	Put			5,930.00000	6,003	30.30	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Call			10.00000	10	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.15	Put			7,920.00000	7,992	33.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Call			4,148.00000	4,077	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.10	Put			7.00000	9	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Call			168.00000	165	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	15.10	Put			2,028.00000	2,097	22.99	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Call			41.00000	38	25.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	17.10	Put			3,900.00000	3,970	25.11	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Call			21.00000	21	30.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	19.10	Put			5,881.00000	5,953	30.17	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Call			10.00000	10	33.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	21.10	Put			7,870.00000	7,942	33.26	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Call			4,296.00000	4,225	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.95	Put			5.00000	7	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Call			22.00000	22	29.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.95	Put			5,731.00000	5,804	29.78	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Call			11.00000	11	33.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.95	Put			7,720.00000	7,793	33.03	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Call			4,395.00000	4,324	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.85	Put			4.00000	6	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Call			22.00000	22	29.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.85	Put			5,632.00000	5,704	29.53	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Call			11.00000	11	32.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.85	Put			7,621.00000	7,693	32.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Call			4,345.00000	4,274	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.90	Put			5.00000	6	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Call			22.00000	22	29.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.90	Put			5,682.00000	5,754	29.66	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Call			11.00000	11	32.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.90	Put			7,671.00000	7,743	32.96	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Call			4,444.00000	4,373	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.80	Put			4.00000	5	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Call			22.00000	23	29.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.80	Put			5,582.00000	5,654	29.40	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Call			11.00000	11	32.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.80	Put			7,571.00000	7,643	32.81	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Call			4,692.00000	4,621	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.55	Put			2.00000	3	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Call			24.00000	24	28.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.55	Put			5,334.00000	5,406	28.76	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Call			12.00000	12	32.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.55	Put			7,322.00000	7,394	32.43	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.50	Call			4,742.00000	4,671	28.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	8.50	Put			2.00000	3	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Call			24.00000	24	28.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.50	Put			5,284.00000	5,356	28.63	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Call			12.00000	13	32.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.50	Put			7,272.00000	7,344	32.35	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Call			4,643.00000	4,572	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.60	Put			3.00000	3	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Call			24.00000	24	28.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.60	Put			5,383.00000	5,456	28.88	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Call			12.00000	12	32.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.60	Put			7,372.00000	7,444	32.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Call			4,792.00000	4,721	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.45	Put			2.00000	2	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Call			254.00000	248	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.45	Put			1,464.00000	1,530	21.56	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Call			64.00000	61	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.45	Put			3,274.00000	3,343	24.44	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Call			25.00000	25	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.45	Put			5,234.00000	5,306	28.50	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Call			13.00000	13	32.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.45	Put			7,222.00000	7,295	32.27	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Call			5,041.00000	4,969	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.20	Put			1.00000	1	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Call			300.00000	292	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.20	Put			1,260.00000	1,324	21.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Call			77.00000	74	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.20	Put			3,037.00000	3,105	24.18	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Call			26.00000	26	27.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.20	Put			4,986.00000	5,058	27.86	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Call			14.00000	14	31.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.20	Put			6,974.00000	7,046	31.89	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Call			5,091.00000	5,019	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.15	Put			1.00000	1	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Call			4,593.00000	4,522	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.65	Put			3.00000	4	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Call			23.00000	23	29.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.65	Put			5,433.00000	5,505	29.01	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Call			12.00000	12	32.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.65	Put			7,422.00000	7,494	32.58	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Call			5,191.00000	5,119	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.05	Put			1.00000	1	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Call			5,391.00000	5,319	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.85	Put			0.00000	1	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Call			5,241.00000	5,169	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.00	Put			1.00000	1	28.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 15/03/2010 Currency Future	9.00	Call		4,246.00000	4,176	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	9.00	Put		6.00000	8	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Call		5,291.00000	5,219	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	7.95	Put		0.00000	1	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Call		4,892.00000	4,820	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.35	Put		1.00000	2	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Call		271.00000	265	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.35	Put		1,381.00000	1,447	21.34	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Call		69.00000	66	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.35	Put		3,179.00000	3,248	24.33	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Call		25.00000	25	28.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.35	Put		5,135.00000	5,207	28.24	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Call		13.00000	13	32.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.35	Put		7,123.00000	7,195	32.12	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Call		4,842.00000	4,770	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.40	Put		2.00000	2	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Call		262.00000	256	21.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	14.40	Put		1,422.00000	1,488	21.45	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Call		66.00000	64	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	16.40	Put		3,226.00000	3,295	24.38	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Call		25.00000	25	28.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.40	Put		5,185.00000	5,257	28.37	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Call		13.00000	13	32.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.40	Put		7,173.00000	7,245	32.20	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Call		4,543.00000	4,472	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	8.70	Put		3.00000	4	28.05	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Call		23.00000	23	29.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	18.70	Put		5,483.00000	5,555	29.14	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Call		12.00000	12	32.65	0.00	0	0.00
£ / R On 15/03/2010 Currency Future	20.70	Put		7,471.00000	7,544	32.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future			13.38550	13.45700		18.58	1,338,550.00	100	655.00
£ / R On 14/06/2010 Currency Future	13.45	Call		767.00000	749	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.45	Put		760.00000	813	18.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.40	Call		788.00000	768	18.58	0.00	0	11,323.00
£ / R On 14/06/2010 Currency Future	13.40	Put		731.00000	783	18.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Call		831.00000	810	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.30	Put		674.00000	724	18.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.50	Call		116.00000	114	24.89	0.00	0	11,279.00
£ / R On 14/06/2010 Currency Future	17.50	Put		4,159.00000	4,229	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Call		948.00000	923	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.05	Put		541.00000	587	18.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Call		1,026.00000	998	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.90	Put		469.00000	512	17.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call		1,138.00000	1,106	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put		381.00000	420	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	12.80	Call			1,081.00000	1,050	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.80	Put			424.00000	465	17.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Call			1,198.00000	1,164	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.60	Put			341.00000	378	17.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Call			1,229.00000	1,194	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.55	Put			322.00000	358	17.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Call			1,362.00000	1,321	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.35	Put			255.00000	285	17.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Call			1,508.00000	1,463	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.15	Put			201.00000	227	16.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Call			1,471.00000	1,426	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.20	Put			214.00000	241	16.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Call			1,585.00000	1,537	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.05	Put			178.00000	201	16.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Call			1,398.00000	1,356	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.30	Put			241.00000	270	16.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.45	Call			1,293.00000	1,255	17.12	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	12.45	Put			286.00000	320	17.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Call			1,168.00000	1,134	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.65	Put			361.00000	399	17.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Call			1,109.00000	1,078	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.75	Put			402.00000	442	17.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Call			1,053.00000	1,024	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.85	Put			446.00000	488	17.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Call			1,138.00000	1,106	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.70	Put			381.00000	420	17.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Call			1,327.00000	1,287	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.40	Put			270.00000	301	17.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Call			974.00000	947	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.00	Put			517.00000	562	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Call			853.00000	831	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.25	Put			646.00000	696	18.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Call			924.00000	899	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.10	Put			567.00000	614	18.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.40	Call			476.00000	468	20.43	0.00	0	8,032.00
£ / R On 14/06/2010 Currency Future	14.40	Put			1,419.00000	1,482	20.43	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Call			899.00000	876	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.15	Put			592.00000	640	18.20	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Call			809.00000	789	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.35	Put			702.00000	753	18.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Call			729.00000	712	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.55	Put			822.00000	876	18.86	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Call			658.00000	643	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.75	Put			951.00000	1,008	19.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.00	Call			580.00000	568	19.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.00	Put		1,123.00000	1,183	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Call		566.00000	554	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.05	Put		1,159.00000	1,219	19.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Call		538.00000	528	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.15	Put		1,231.00000	1,292	19.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Call		525.00000	515	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.20	Put		1,268.00000	1,330	20.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Call		488.00000	479	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.35	Put		1,381.00000	1,444	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Call		500.00000	491	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.30	Put		1,343.00000	1,405	20.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Call		625.00000	612	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.85	Put		1,018.00000	1,077	19.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Call		710.00000	694	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.60	Put		853.00000	908	18.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		675.00000	660	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		918.00000	974	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Call		692.00000	677	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.65	Put		885.00000	941	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		610.00000	597	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,053.00000	1,111	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Call		552.00000	541	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.10	Put		1,195.00000	1,255	19.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Call		512.00000	503	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.25	Put		1,305.00000	1,367	20.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		595.00000	582	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,088.00000	1,147	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Call		641.00000	628	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.80	Put		984.00000	1,042	19.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Call		595.00000	582	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.95	Put		1,088.00000	1,147	19.60	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Call		610.00000	597	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.90	Put		1,053.00000	1,111	19.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Call		675.00000	660	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.70	Put		918.00000	974	19.14	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Call		748.00000	730	18.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.50	Put		791.00000	845	18.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Call		433.00000	425	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.60	Put		1,576.00000	1,640	20.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Call		308.00000	304	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.35	Put		2,201.00000	2,268	22.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Call		193.00000	190	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.35	Put		3,086.00000	3,155	23.51	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Call		125.00000	124	24.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.35	Put		4,018.00000	4,088	24.81	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.35	Call			70.00000	69	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.35	Put			4,963.00000	5,033	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Call			315.00000	310	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.30	Put			2,158.00000	2,225	22.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Call			197.00000	195	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.30	Put			3,040.00000	3,109	23.45	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Call			127.00000	126	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.30	Put			3,970.00000	4,041	24.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Call			72.00000	71	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.30	Put			4,915.00000	4,985	24.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Call			4,863.00000	4,792	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.60	Put			6.00000	7	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Call			3,395.00000	3,326	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.10	Put			38.00000	41	21.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Call			1,952.00000	1,895	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.60	Put			95.00000	110	16.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Call			216.00000	213	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.10	Put			2,859.00000	2,928	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Call			109.00000	108	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.60	Put			4,252.00000	4,322	24.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Call			44.00000	43	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.10	Put			5,687.00000	5,758	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Call			28.00000	28	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.60	Put			7,171.00000	7,242	27.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Call			5,309.00000	5,238	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.15	Put			2.00000	3	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Call			3,835.00000	3,766	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.65	Put			28.00000	30	23.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Call			2,372.00000	2,306	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.15	Put			65.00000	71	17.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Call			268.00000	264	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.65	Put			2,461.00000	2,528	22.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Call			135.00000	134	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.15	Put			3,828.00000	3,899	24.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Call			58.00000	57	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.65	Put			5,251.00000	5,322	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Call			30.00000	30	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.15	Put			6,723.00000	6,795	26.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Call			5,558.00000	5,487	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	7.90	Put			1.00000	2	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Call			4,080.00000	4,011	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.40	Put			23.00000	25	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Call			2,615.00000	2,548	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.90	Put			58.00000	63	18.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.40	Call			301.00000	297	22.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.40	Put		2,244.00000	2,312	22.28	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Call		151.00000	149	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.90	Put		3,594.00000	3,664	24.23	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Call		68.00000	66	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.40	Put		5,011.00000	5,081	25.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Call		32.00000	32	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.90	Put		6,475.00000	6,546	26.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Call		3,982.00000	3,913	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.50	Put		25.00000	27	23.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Call		3,006.00000	2,937	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.50	Put		49.00000	52	20.34	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Call		2,038.00000	1,980	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.50	Put		81.00000	94	16.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Call		1,260.00000	1,224	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.50	Put		303.00000	339	17.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Call		454.00000	446	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.50	Put		1,497.00000	1,560	20.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Call		288.00000	283	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.50	Put		2,331.00000	2,398	22.41	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Call		180.00000	178	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.50	Put		3,223.00000	3,292	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Call		3,103.00000	3,035	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.40	Put		46.00000	49	20.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Call		2,130.00000	2,066	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.40	Put		73.00000	81	16.47	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Call		188.00000	186	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.40	Put		3,131.00000	3,201	23.58	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Call		122.00000	121	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.40	Put		4,065.00000	4,136	24.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Call		4,128.00000	4,059	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.35	Put		21.00000	24	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Call		3,152.00000	3,083	20.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.35	Put		45.00000	48	20.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Call		2,178.00000	2,114	16.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.35	Put		71.00000	79	16.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Call		113.00000	111	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.55	Put		4,206.00000	4,275	24.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Call		403.00000	397	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.75	Put		1,696.00000	1,761	21.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Call		255.00000	251	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.75	Put		2,548.00000	2,616	22.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Call		161.00000	159	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.75	Put		3,454.00000	3,524	24.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Call		100.00000	98	24.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.75	Put		4,393.00000	4,463	24.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	15.00	Call			360.00000	354	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.00	Put			1,903.00000	1,969	21.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Call			227.00000	223	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.00	Put			2,770.00000	2,838	23.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Call			144.00000	143	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.00	Put			3,687.00000	3,758	24.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Call			86.00000	85	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.00	Put			4,629.00000	4,699	24.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Call			3,737.00000	3,668	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.75	Put			30.00000	32	23.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Call			2,761.00000	2,694	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.75	Put			54.00000	58	19.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Call			1,825.00000	1,771	16.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.75	Put			118.00000	136	16.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Call			322.00000	317	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.25	Put			2,115.00000	2,182	22.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Call			202.00000	199	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.25	Put			2,995.00000	3,064	23.38	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Call			130.00000	129	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.25	Put			3,923.00000	3,993	24.68	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Call			74.00000	73	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.25	Put			4,867.00000	4,937	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Call			3,590.00000	3,521	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.90	Put			33.00000	36	22.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Call			1,703.00000	1,652	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.90	Put			146.00000	166	16.75	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Call			3,541.00000	3,472	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.95	Put			34.00000	37	22.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call			2,566.00000	2,500	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put			59.00000	64	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call			1,663.00000	1,613	16.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put			156.00000	177	16.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call			999.00000	972	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put			492.00000	537	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Call			295.00000	290	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.45	Put			2,288.00000	2,355	22.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Call			184.00000	182	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.45	Put			3,177.00000	3,246	23.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Call			120.00000	118	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.45	Put			4,113.00000	4,182	24.88	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Call			66.00000	64	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.45	Put			5,059.00000	5,129	25.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Call			3,443.00000	3,375	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.05	Put			36.00000	39	21.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.05	Call			2,469.00000	2,403	17.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	11.05	Put			62.00000	67	17.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Call			281.00000	277	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.55	Put			2,374.00000	2,441	22.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Call			176.00000	174	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.55	Put			3,269.00000	3,339	23.77	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Call			62.00000	61	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.55	Put			5,155.00000	5,225	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Call			3,346.00000	3,277	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.15	Put			39.00000	42	21.63	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Call			168.00000	166	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.65	Put			3,361.00000	3,431	23.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Call			106.00000	104	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.65	Put			4,299.00000	4,369	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Call			3,639.00000	3,570	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.85	Put			32.00000	34	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Call			2,664.00000	2,597	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.85	Put			57.00000	61	18.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Call			1,743.00000	1,691	16.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.85	Put			136.00000	156	16.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Call			3,786.00000	3,717	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.70	Put			29.00000	31	23.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,810.00000	2,742	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			53.00000	57	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,867.00000	1,812	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			110.00000	127	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			329.00000	324	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,072.00000	2,139	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Call			206.00000	204	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.20	Put			2,949.00000	3,018	23.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Call			133.00000	132	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.20	Put			3,876.00000	3,946	24.62	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Call			77.00000	75	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.20	Put			4,820.00000	4,890	24.98	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Call			2,810.00000	2,742	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.70	Put			53.00000	57	19.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Call			1,867.00000	1,812	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.70	Put			110.00000	127	16.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Call			329.00000	324	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.20	Put			2,072.00000	2,139	21.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Call			3,492.00000	3,423	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.00	Put			35.00000	38	22.15	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Call			2,518.00000	2,451	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.00	Put			61.00000	66	18.19	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Call			1,624.00000	1,575	16.81	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.00	Put			167.00000	189	16.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.50	Call			64.00000	63	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.50	Put			5,107.00000	5,177	25.02	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Call			2,421.00000	2,355	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.10	Put			64.00000	69	17.76	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Call			1,546.00000	1,499	16.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.10	Put			189.00000	214	16.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Call			274.00000	270	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.60	Put			2,417.00000	2,484	22.54	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Call			172.00000	170	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.60	Put			3,315.00000	3,385	23.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Call			60.00000	59	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.60	Put			5,203.00000	5,273	25.03	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Call			3,933.00000	3,864	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.55	Put			26.00000	28	23.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Call			2,957.00000	2,888	20.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.55	Put			50.00000	53	20.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Call			1,995.00000	1,937	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.55	Put			88.00000	102	16.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Call			352.00000	346	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.05	Put			1,945.00000	2,011	21.64	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Call			221.00000	218	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.05	Put			2,814.00000	2,883	23.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Call			141.00000	140	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.05	Put			3,734.00000	3,805	24.42	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Call			84.00000	82	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.05	Put			4,677.00000	4,747	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Call			35.00000	35	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.55	Put			6,128.00000	6,199	25.39	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Call			23.00000	23	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.55	Put			8,116.00000	8,187	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Call			2,859.00000	2,791	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.65	Put			52.00000	56	19.69	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Call			1,909.00000	1,853	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.65	Put			102.00000	118	16.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Call			34.00000	34	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.65	Put			6,227.00000	6,298	25.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Call			21.00000	21	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.65	Put			8,214.00000	8,286	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Call			33.00000	33	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.75	Put			6,326.00000	6,398	25.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Call			20.00000	20	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.75	Put			8,313.00000	8,385	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Call			3,688.00000	3,619	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.80	Put			31.00000	33	22.84	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.80	Call			2,712.00000	2,645	19.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	10.80	Put		55.00000	60	19.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Call		1,784.00000	1,731	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.80	Put		127.00000	146	16.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Call		249.00000	245	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.80	Put		2,592.00000	2,660	22.80	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Call		97.00000	96	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.80	Put		4,440.00000	4,510	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Call		33.00000	33	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.80	Put		6,376.00000	6,447	25.83	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Call		20.00000	20	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.80	Put		8,363.00000	8,434	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Call		2,566.00000	2,500	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.95	Put		59.00000	64	18.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Call		1,663.00000	1,613	16.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.95	Put		156.00000	177	16.78	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Call		999.00000	972	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.95	Put		492.00000	537	17.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		232.00000	229	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,725.00000	2,793	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Call		89.00000	87	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.95	Put		4,582.00000	4,652	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Call		32.00000	32	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.95	Put		6,525.00000	6,596	26.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Call		18.00000	18	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.95	Put		8,511.00000	8,583	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Call		232.00000	229	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.95	Put		2,725.00000	2,793	23.00	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Call		31.00000	31	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.00	Put		6,574.00000	6,646	26.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Call		18.00000	18	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.00	Put		8,561.00000	8,632	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Call		211.00000	208	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.15	Put		2,904.00000	2,973	23.25	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Call		79.00000	77	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.15	Put		4,772.00000	4,842	24.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Call		16.00000	16	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.15	Put		8,709.00000	8,781	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Call		3,297.00000	3,229	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.20	Put		40.00000	43	21.46	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Call		2,324.00000	2,258	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.20	Put		67.00000	73	17.32	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Call		876.00000	853	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	13.20	Put		619.00000	668	18.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Call		30.00000	30	26.52	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.20	Put		6,773.00000	6,845	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 14/06/2010 Currency Future	22.20	Call			16.00000	16	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.20	Put			8,759.00000	8,830	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Call			3,200.00000	3,132	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.30	Put			43.00000	46	21.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Call			2,227.00000	2,162	16.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.30	Put			70.00000	77	16.89	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Call			29.00000	29	26.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.30	Put			6,872.00000	6,944	26.70	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Call			15.00000	15	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.30	Put			8,858.00000	8,929	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Call			3,249.00000	3,180	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.25	Put			42.00000	45	21.29	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Call			2,275.00000	2,210	17.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.25	Put			68.00000	75	17.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Call			1,434.00000	1,391	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	12.25	Put			227.00000	255	16.95	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Call			30.00000	30	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.25	Put			6,823.00000	6,894	26.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Call			15.00000	15	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.25	Put			8,808.00000	8,880	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Call			81.00000	80	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.10	Put			4,724.00000	4,794	24.96	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Call			31.00000	31	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.10	Put			6,674.00000	6,745	26.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Call			17.00000	17	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.10	Put			8,660.00000	8,731	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Call			237.00000	234	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.90	Put			2,680.00000	2,749	22.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Call			92.00000	90	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.90	Put			4,535.00000	4,604	24.94	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Call			19.00000	19	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.90	Put			8,462.00000	8,533	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Call			4,031.00000	3,962	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.45	Put			24.00000	26	24.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Call			3,055.00000	2,986	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.45	Put			48.00000	51	20.55	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Call			2,082.00000	2,023	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	11.45	Put			75.00000	87	16.50	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Call			36.00000	35	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.45	Put			6,029.00000	6,100	25.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Call			24.00000	24	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.45	Put			8,017.00000	8,088	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Call			37.00000	36	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.40	Put			5,980.00000	6,050	25.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.40	Call			24.00000	25	28.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	21.40	Put		7,967.00000	8,039	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Call		3,884.00000	3,815	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.60	Put		27.00000	29	23.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Call		2,908.00000	2,840	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	10.60	Put		51.00000	54	19.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Call		35.00000	34	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.60	Put		6,178.00000	6,249	25.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Call		22.00000	22	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.60	Put		8,165.00000	8,236	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Call		261.00000	257	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.70	Put		2,504.00000	2,572	22.67	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Call		103.00000	101	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.70	Put		4,346.00000	4,416	24.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Call		34.00000	33	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.70	Put		6,277.00000	6,348	25.65	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Call		21.00000	21	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.70	Put		8,264.00000	8,335	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Call		243.00000	240	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.85	Put		2,636.00000	2,704	22.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Call		94.00000	93	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.85	Put		4,487.00000	4,557	24.93	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Call		33.00000	32	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.85	Put		6,426.00000	6,497	25.91	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Call		19.00000	19	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.85	Put		8,412.00000	8,484	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Call		29.00000	29	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.35	Put		6,922.00000	6,994	26.79	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Call		14.00000	14	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.35	Put		8,907.00000	8,979	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Call		31.00000	31	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.05	Put		6,624.00000	6,695	26.26	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Call		17.00000	17	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	22.05	Put		8,610.00000	8,682	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Call		4,225.00000	4,156	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.25	Put		18.00000	20	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Call		41.00000	39	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.25	Put		5,834.00000	5,904	25.11	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Call		25.00000	25	28.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.25	Put		7,818.00000	7,890	28.35	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Call		38.00000	37	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.35	Put		5,931.00000	6,001	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Call		24.00000	25	28.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.35	Put		7,917.00000	7,989	28.53	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Call		4,176.00000	4,107	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.30	Put		19.00000	22	24.22	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	19.30	Call			39.00000	38	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.30	Put			5,882.00000	5,953	25.12	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Call			25.00000	25	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.30	Put			7,868.00000	7,939	28.44	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Call			4,322.00000	4,253	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.15	Put			15.00000	17	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Call			336.00000	331	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.15	Put			2,029.00000	2,096	21.82	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Call			43.00000	42	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.15	Put			5,736.00000	5,806	25.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Call			25.00000	25	28.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.15	Put			7,718.00000	7,790	28.18	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Call			4,420.00000	4,350	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.05	Put			13.00000	15	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Call			46.00000	45	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.05	Put			5,639.00000	5,709	25.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Call			26.00000	26	28.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.05	Put			7,619.00000	7,690	28.01	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Call			4,371.00000	4,301	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.10	Put			14.00000	16	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Call			344.00000	339	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	15.10	Put			1,987.00000	2,053	21.73	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Call			138.00000	137	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	17.10	Put			3,781.00000	3,852	24.49	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Call			25.00000	26	28.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.10	Put			7,668.00000	7,740	28.09	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Call			4,469.00000	4,399	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.00	Put			12.00000	14	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Call			47.00000	46	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.00	Put			5,590.00000	5,660	25.08	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Call			26.00000	26	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.00	Put			7,569.00000	7,641	27.92	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Call			4,715.00000	4,644	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.75	Put			8.00000	9	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Call			55.00000	54	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.75	Put			5,348.00000	5,418	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Call			27.00000	27	27.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.75	Put			7,320.00000	7,392	27.48	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Call			4,764.00000	4,694	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.70	Put			7.00000	8	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Call			413.00000	406	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.70	Put			1,656.00000	1,721	20.99	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Call			165.00000	163	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.70	Put			3,408.00000	3,477	23.97	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.70	Call			57.00000	55	25.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	18.70	Put		5,300.00000	5,370	25.04	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Call		27.00000	27	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.70	Put		7,270.00000	7,342	27.40	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Call		4,665.00000	4,595	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.80	Put		8.00000	10	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Call		394.00000	388	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.80	Put		1,737.00000	1,802	21.17	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Call		157.00000	156	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.80	Put		3,500.00000	3,570	24.10	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Call		53.00000	52	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.80	Put		5,396.00000	5,466	25.05	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Call		27.00000	27	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.80	Put		7,370.00000	7,441	27.57	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Call		5,061.00000	4,990	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.40	Put		4.00000	5	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Call		29.00000	29	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.40	Put		6,972.00000	7,043	26.87	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Call		5,110.00000	5,040	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.35	Put		3.00000	4	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Call		4,813.00000	4,743	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.65	Put		6.00000	7	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Call		423.00000	416	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.65	Put		1,616.00000	1,680	20.90	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Call		27.00000	28	27.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.65	Put		7,220.00000	7,292	27.31	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Call		4,616.00000	4,546	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.85	Put		9.00000	10	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Call		385.00000	379	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.85	Put		1,778.00000	1,843	21.27	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Call		154.00000	153	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	16.85	Put		3,547.00000	3,617	24.16	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Call		52.00000	50	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.85	Put		5,445.00000	5,515	25.06	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Call		27.00000	27	27.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.85	Put		7,420.00000	7,491	27.66	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Call		5,210.00000	5,139	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.25	Put		3.00000	3	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Call		5,409.00000	5,338	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.05	Put		2.00000	2	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Call		5,260.00000	5,189	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.20	Put		3.00000	3	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Call		4,273.00000	4,204	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	9.20	Put		16.00000	19	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Call		4,912.00000	4,842	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.55	Put		5.00000	6	24.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/06/2010 Currency Future	14.55	Call		443.00000	436	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.55	Put		1,536.00000	1,600	20.71	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Call		28.00000	28	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.55	Put		7,121.00000	7,193	27.13	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Call		4,567.00000	4,497	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	8.90	Put		10.00000	11	24.22	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Call		376.00000	370	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	14.90	Put		1,819.00000	1,885	21.36	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Call		50.00000	49	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	18.90	Put		5,493.00000	5,563	25.07	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Call		26.00000	26	27.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	20.90	Put		7,469.00000	7,541	27.74	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Call		35.00000	35	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	19.50	Put		6,078.00000	6,149	25.30	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Call		23.00000	23	28.61	0.00	0	0.00
£ / R On 14/06/2010 Currency Future	21.50	Put		8,066.00000	8,138	28.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			11.63270	11.77100		18.33	302,450.20	26	35,893.00
€ / R On 14/12/2009 Currency Future	11.75	Call		303.00000	238	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.75	Put		282.00000	356	18.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Call		4,821.00000	4,683	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	6.95	Put		0.00000	0	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Call		416.00000	329	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.55	Put		195.00000	246	18.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Call		386.00000	302	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.60	Put		215.00000	269	18.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call		157.00000	121	20.74	0.00	0	12,389.00
€ / R On 14/12/2009 Currency Future	12.20	Put		586.00000	689	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.60	Call		8.00000	6	30.54	0.00	0	12,389.00
€ / R On 14/12/2009 Currency Future	14.60	Put		2,837.00000	2,973	30.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Call		481.00000	386	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.45	Put		160.00000	204	18.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Call		587.00000	483	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.30	Put		116.00000	150	18.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Call		703.00000	590	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.15	Put		82.00000	107	18.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Call		743.00000	628	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.10	Put		72.00000	96	18.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Call		785.00000	667	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.05	Put		64.00000	85	18.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Call		870.00000	748	19.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.95	Put		49.00000	66	19.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Call		827.00000	707	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.00	Put		56.00000	75	18.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.20	Call		663.00000	553	18.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	11.20	Put		92.00000	120	18.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Call		550.00000	449	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.35	Put		129.00000	167	18.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Call		625.00000	517	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.25	Put		104.00000	135	18.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Call		515.00000	417	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.40	Put		144.00000	184	18.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.50	Call		102.00000	78	22.06	0.00	0	80.00
€ / R On 14/12/2009 Currency Future	12.50	Put		831.00000	946	22.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Call		448.00000	357	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.50	Put		177.00000	224	18.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Call		329.00000	257	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.70	Put		258.00000	324	18.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Call		282.00000	221	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.80	Put		311.00000	389	18.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Call		357.00000	277	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.65	Put		236.00000	294	18.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Call		244.00000	190	19.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.90	Put		373.00000	458	19.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Call		262.00000	205	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.85	Put		341.00000	423	19.21	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Call		211.00000	164	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.00	Put		440.00000	531	19.87	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Call		196.00000	152	20.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.05	Put		475.00000	569	20.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Call		182.00000	141	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.10	Put		511.00000	608	20.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Call		227.00000	177	19.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	11.95	Put		406.00000	494	19.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Call		169.00000	131	20.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.15	Put		548.00000	648	20.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Call		146.00000	113	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.25	Put		625.00000	730	20.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Call		95.00000	73	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.55	Put		874.00000	990	22.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Call		109.00000	84	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.45	Put		788.00000	901	21.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call		118.00000	90	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put		747.00000	858	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call		82.00000	63	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put		961.00000	1,081	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Call		77.00000	59	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.70	Put		1,006.00000	1,126	22.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Call		71.00000	55	23.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.75	Put		1,050.00000	1,172	23.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.80	Call		67.00000	51	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.80	Put		1,096.00000	1,219	23.38	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Call		51.00000	39	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.00	Put		1,280.00000	1,407	24.25	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		39.00000	31	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		1,468.00000	1,598	25.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		30.00000	24	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,659.00000	1,791	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		34.00000	27	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		1,563.00000	1,694	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		32.00000	25	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,611.00000	1,743	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		32.00000	25	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,611.00000	1,743	25.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		23.00000	18	27.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,902.00000	2,035	27.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		21.00000	17	27.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		1,950.00000	2,084	27.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		24.00000	19	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,853.00000	1,986	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		25.00000	20	26.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,804.00000	1,937	26.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		27.00000	21	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,756.00000	1,889	26.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		25.00000	20	26.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,804.00000	1,937	26.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		29.00000	23	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,708.00000	1,840	26.23	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		18.00000	14	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,097.00000	2,231	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		37.00000	29	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		1,516.00000	1,646	25.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		6.00000	5	31.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put		3,085.00000	3,222	31.44	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		20.00000	16	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		1,999.00000	2,133	27.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		16.00000	13	28.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		2,195.00000	2,330	28.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		14.00000	11	28.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,293.00000	2,428	28.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		13.00000	10	28.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		2,392.00000	2,527	28.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		11.00000	9	29.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		2,490.00000	2,626	29.27	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		34.00000	27	25.57	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 14/12/2009 Currency Future	13.30	Put		1,563.00000	1,694	25.57	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		30.00000	24	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,659.00000	1,791	26.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		19.00000	15	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,048.00000	2,182	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		17.00000	13	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,146.00000	2,281	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		15.00000	12	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		2,244.00000	2,379	28.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		48.00000	37	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,327.00000	1,454	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		42.00000	32	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,421.00000	1,550	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		23.00000	18	27.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,902.00000	2,035	27.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		42.00000	32	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		1,421.00000	1,550	24.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		18.00000	14	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		2,097.00000	2,231	27.83	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		45.00000	35	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,374.00000	1,502	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		19.00000	15	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		2,048.00000	2,182	27.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		17.00000	13	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		2,146.00000	2,281	28.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call		13.00000	11	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put		2,342.00000	2,478	28.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		14.00000	11	28.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		2,293.00000	2,428	28.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Call		54.00000	42	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.95	Put		1,233.00000	1,359	24.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		58.00000	45	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,187.00000	1,312	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		45.00000	35	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		1,374.00000	1,502	24.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		24.00000	19	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,853.00000	1,986	26.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Call		58.00000	45	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.90	Put		1,187.00000	1,312	23.82	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Call		62.00000	48	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.85	Put		1,141.00000	1,265	23.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		48.00000	37	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		1,327.00000	1,454	24.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call		88.00000	68	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put		917.00000	1,035	22.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	12.35	Call			126.00000	97	21.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.35	Put			705.00000	815	21.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Call			82.00000	63	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.65	Put			961.00000	1,081	22.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Call			136.00000	105	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.30	Put			665.00000	772	21.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Call			118.00000	90	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.40	Put			747.00000	858	21.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Call			88.00000	68	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.60	Put			917.00000	1,035	22.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Call			1,145.00000	1,011	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.65	Put			24.00000	28	19.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Call			7.00000	6	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.65	Put			2,886.00000	3,023	30.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Call			1,338.00000	1,203	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.45	Put			17.00000	20	20.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Call			7.00000	5	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.75	Put			2,986.00000	3,123	31.08	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Call			2,225.00000	2,088	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.55	Put			4.00000	5	26.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Call			3.00000	3	33.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.55	Put			3,782.00000	3,920	33.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Call			1.00000	1	39.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.05	Put			5,280.00000	5,418	39.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Call			1.00000	1	44.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.55	Put			6,780.00000	6,918	44.92	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Call			2,523.00000	2,385	28.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.25	Put			2.00000	3	28.53	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Call			1,049.00000	921	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.75	Put			28.00000	38	19.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Call			4.00000	3	32.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.25	Put			3,483.00000	3,621	32.88	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Call			1.00000	1	38.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.75	Put			4,980.00000	5,118	38.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Call			1.00000	1	43.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.25	Put			6,480.00000	6,618	43.71	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Call			157.00000	121	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	12.20	Put			586.00000	689	20.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Call			2,673.00000	2,535	29.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.10	Put			2.00000	2	29.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Call			1,193.00000	1,059	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.60	Put			22.00000	26	19.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Call			5.00000	4	32.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.10	Put			3,334.00000	3,471	32.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.60	Call			1.00000	1	37.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	16.60	Put		4,830.00000	4,969	37.63	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Call		1.00000	1	43.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.10	Put		6,330.00000	6,468	43.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Call		3,971.00000	3,833	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.80	Put		0.00000	0	28.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Call		2,972.00000	2,834	30.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.80	Put		1.00000	1	30.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Call		1,977.00000	1,840	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.80	Put		6.00000	7	25.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Call		1,003.00000	877	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.80	Put		32.00000	44	19.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Call		6.00000	5	31.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.80	Put		3,035.00000	3,172	31.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Call		3.00000	2	34.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.80	Put		4,032.00000	4,169	34.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Call		4,071.00000	3,933	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.70	Put		0.00000	0	28.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Call		3,072.00000	2,934	31.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.70	Put		1.00000	1	31.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Call		2,076.00000	1,939	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.70	Put		5.00000	6	26.04	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Call		1,097.00000	966	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.70	Put		26.00000	33	19.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Call		7.00000	6	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.70	Put		2,936.00000	3,073	30.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Call		3.00000	2	34.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.70	Put		3,932.00000	4,070	34.50	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Call		4,121.00000	3,983	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.65	Put		0.00000	0	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Call		3,122.00000	2,984	31.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.65	Put		1.00000	1	31.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Call		2,126.00000	1,989	26.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.65	Put		5.00000	6	26.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Call		3.00000	2	34.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.65	Put		3,882.00000	4,020	34.33	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Call		3,871.00000	3,733	28.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.90	Put		0.00000	0	28.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Call		2,872.00000	2,734	30.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.90	Put		1.00000	1	30.40	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Call		1,878.00000	1,741	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.90	Put		7.00000	8	24.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Call		914.00000	790	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.90	Put		43.00000	58	19.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Call		6.00000	5	31.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.90	Put		3,135.00000	3,272	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 14/12/2009 Currency Future	15.90	Call			2.00000	2	35.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.90	Put			4,131.00000	4,269	35.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Call			3,771.00000	3,633	29.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.00	Put			0.00000	0	29.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Call			2,772.00000	2,634	29.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.00	Put			1.00000	2	29.86	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Call			1,780.00000	1,643	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.00	Put			9.00000	10	23.91	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Call			5.00000	4	31.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.00	Put			3,234.00000	3,371	31.98	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Call			2.00000	2	35.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.00	Put			4,231.00000	4,369	35.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Call			3,671.00000	3,533	29.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.10	Put			0.00000	0	29.62	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Call			1,681.00000	1,544	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.10	Put			10.00000	12	23.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Call			2.00000	2	35.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.10	Put			4,331.00000	4,469	35.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Call			3,721.00000	3,583	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.05	Put			0.00000	0	29.43	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Call			2,723.00000	2,585	29.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.05	Put			2.00000	2	29.60	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Call			1,730.00000	1,593	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.05	Put			9.00000	11	23.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Call			5.00000	4	32.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.05	Put			3,284.00000	3,421	32.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Call			2.00000	2	35.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.05	Put			4,281.00000	4,419	35.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Call			3,921.00000	3,783	28.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.85	Put			0.00000	0	28.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Call			2,922.00000	2,784	30.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.85	Put			1.00000	1	30.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Call			1,928.00000	1,791	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.85	Put			7.00000	8	24.97	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Call			958.00000	833	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.85	Put			37.00000	50	19.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Call			3.00000	2	35.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.85	Put			4,082.00000	4,219	35.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Call			4,021.00000	3,883	28.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.75	Put			0.00000	0	28.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Call			3,022.00000	2,884	31.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.75	Put			1.00000	1	31.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Call			2,027.00000	1,889	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.75	Put			6.00000	7	25.68	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.75	Call			3.00000	2	34.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.75	Put		3,982.00000	4,120	34.67	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,171.00000	4,033	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Call		3,171.00000	3,033	31.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.60	Put		0.00000	1	31.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Call		2,175.00000	2,038	26.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.60	Put		4.00000	5	26.66	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Call		3.00000	3	34.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.60	Put		3,832.00000	3,970	34.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Call		4,171.00000	4,033	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.60	Put		0.00000	0	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Call		4,271.00000	4,133	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.50	Put		0.00000	0	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Call		3,271.00000	3,133	31.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.50	Put		0.00000	0	31.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Call		2,275.00000	2,137	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.50	Put		4.00000	4	27.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Call		1,289.00000	1,155	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.50	Put		18.00000	22	20.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Call		9.00000	7	30.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.50	Put		2,738.00000	2,874	30.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Call		3.00000	3	33.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.50	Put		3,732.00000	3,870	33.79	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Call		4,471.00000	4,333	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.30	Put		0.00000	0	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Call		3,471.00000	3,333	30.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.30	Put		0.00000	0	30.39	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Call		2,474.00000	2,336	28.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.30	Put		3.00000	3	28.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Call		1,484.00000	1,349	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.30	Put		13.00000	16	21.78	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Call		11.00000	8	29.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.30	Put		2,540.00000	2,676	29.45	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Call		4.00000	3	33.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.30	Put		3,533.00000	3,671	33.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Call		4,571.00000	4,433	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.20	Put		0.00000	0	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Call		3,571.00000	3,433	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.20	Put		0.00000	0	30.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Call		2,573.00000	2,435	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.20	Put		2.00000	2	28.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Call		1,583.00000	1,446	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.20	Put		12.00000	13	22.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Call		12.00000	9	29.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.20	Put		2,441.00000	2,577	29.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	15.20	Call			4.00000	4	32.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.20	Put			3,433.00000	3,571	32.70	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Call			1.00000	1	39.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.20	Put			5,430.00000	5,568	39.72	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Call			1.00000	1	47.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.20	Put			7,430.00000	7,568	47.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Call			1.00000	1	40.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.30	Put			5,530.00000	5,668	40.07	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Call			1.00000	1	47.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.30	Put			7,530.00000	7,668	47.95	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Call			4,371.00000	4,233	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.40	Put			0.00000	0	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Call			3,371.00000	3,233	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.40	Put			0.00000	0	30.77	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Call			2,374.00000	2,236	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.40	Put			3.00000	4	27.73	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Call			1,387.00000	1,251	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.40	Put			16.00000	19	21.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Call			4.00000	3	33.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.40	Put			3,633.00000	3,770	33.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Call			1.00000	1	40.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.40	Put			5,630.00000	5,768	40.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Call			1.00000	1	48.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.40	Put			7,630.00000	7,768	48.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Call			1.00000	1	40.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.50	Put			5,730.00000	5,868	40.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Call			1.00000	1	48.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.50	Put			7,730.00000	7,868	48.76	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Call			1.00000	1	41.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.65	Put			5,880.00000	6,018	41.29	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Call			1.00000	1	49.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.65	Put			7,880.00000	8,018	49.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Call			1.00000	1	41.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.75	Put			5,980.00000	6,118	41.69	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Call			1.00000	0	49.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.75	Put			7,980.00000	8,118	49.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Call			1.00000	1	42.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.90	Put			6,130.00000	6,268	42.30	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Call			0.00000	0	49.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.90	Put			8,129.00000	8,268	49.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Call			1.00000	1	42.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.85	Put			6,080.00000	6,218	42.09	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Call			1.00000	0	49.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.85	Put			8,080.00000	8,218	49.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.60	Call			1.00000	1	41.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	17.60	Put		5,830.00000	5,968	41.11	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Call		1.00000	1	49.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.60	Put		7,830.00000	7,968	49.16	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Call		4,521.00000	4,383	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.25	Put		0.00000	0	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Call		3,521.00000	3,383	30.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.25	Put		0.00000	0	30.20	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Call		1,533.00000	1,397	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.25	Put		12.00000	15	22.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Call		1.00000	1	39.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.25	Put		5,480.00000	5,618	39.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Call		1.00000	1	47.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.25	Put		7,480.00000	7,618	47.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Call		4,421.00000	4,283	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.35	Put		0.00000	0	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Call		3,421.00000	3,283	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.35	Put		0.00000	0	30.58	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Call		2,424.00000	2,286	27.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.35	Put		3.00000	3	27.99	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Call		1,436.00000	1,300	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.35	Put		15.00000	17	21.42	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Call		4.00000	3	33.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.35	Put		3,583.00000	3,720	33.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Call		1.00000	1	40.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.35	Put		5,580.00000	5,718	40.24	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Call		1.00000	1	48.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.35	Put		7,580.00000	7,718	48.15	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Call		4,321.00000	4,183	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.45	Put		0.00000	0	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Call		3,321.00000	3,183	30.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.45	Put		0.00000	0	30.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Call		2,324.00000	2,187	27.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.45	Put		3.00000	4	27.46	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Call		4.00000	3	33.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.45	Put		3,683.00000	3,820	33.61	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Call		1.00000	1	40.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.45	Put		5,680.00000	5,818	40.59	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Call		1.00000	1	48.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.45	Put		7,680.00000	7,818	48.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Call		1.00000	1	41.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.80	Put		6,030.00000	6,168	41.89	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Call		1.00000	0	49.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.80	Put		8,030.00000	8,168	49.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Call		1.00000	1	41.49	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.70	Put		5,930.00000	6,068	41.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	19.70	Call			1.00000	0	49.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.70	Put			7,930.00000	8,068	49.36	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Call			4,671.00000	4,533	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.10	Put			0.00000	0	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Call			1.00000	1	39.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.10	Put			5,330.00000	5,468	39.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Call			1.00000	1	47.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.10	Put			7,330.00000	7,468	47.14	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Call			4,621.00000	4,483	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.15	Put			0.00000	0	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Call			3,621.00000	3,483	29.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.15	Put			0.00000	0	29.81	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Call			2,623.00000	2,485	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.15	Put			2.00000	2	29.06	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Call			1,632.00000	1,495	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.15	Put			11.00000	12	22.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Call			5.00000	4	32.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	15.15	Put			3,384.00000	3,521	32.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Call			1.00000	1	39.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.15	Put			5,380.00000	5,518	39.55	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Call			1.00000	1	47.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.15	Put			7,380.00000	7,518	47.34	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Call			4,721.00000	4,583	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.05	Put			0.00000	0	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Call			1.00000	1	46.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.05	Put			7,280.00000	7,418	46.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Call			4,771.00000	4,633	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.00	Put			0.00000	0	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Call			1.00000	1	39.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.00	Put			5,230.00000	5,368	39.02	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Call			1.00000	1	46.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.00	Put			7,230.00000	7,368	46.74	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Call			3,821.00000	3,683	29.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.95	Put			0.00000	0	29.05	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Call			2,822.00000	2,684	30.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.95	Put			1.00000	2	30.13	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Call			1,829.00000	1,692	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	9.95	Put			8.00000	9	24.26	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Call			5.00000	4	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.95	Put			3,184.00000	3,322	31.80	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Call			1.00000	1	38.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	16.95	Put			5,180.00000	5,318	38.85	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Call			1.00000	1	46.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	18.95	Put			7,180.00000	7,318	46.54	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	7.55	Call			4,221.00000	4,083	27.90	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	7.55	Put		0.00000	0	27.90	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Call		3,221.00000	3,083	31.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	8.55	Put		0.00000	1	31.35	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Call		1,241.00000	1,107	20.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	10.55	Put		20.00000	24	20.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Call		1.00000	1	40.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	17.55	Put		5,780.00000	5,918	40.94	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Call		1.00000	1	48.96	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	19.55	Put		7,780.00000	7,918	48.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future			11.82700	11.96590		17.64	11,827,000.00	1,000	3,900.00
€ / R On 15/03/2010 Currency Future	11.95	Call		532.00000	455	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.95	Put		516.00000	578	18.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Call		626.00000	536	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.75	Put		410.00000	459	17.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Call		602.00000	513	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.80	Put		436.00000	486	17.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Call		678.00000	584	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.65	Put		362.00000	407	17.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.50	Call		762.00000	662	17.18	0.00	0	24.00
€ / R On 15/03/2010 Currency Future	11.50	Put		296.00000	335	17.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Call		854.00000	747	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.35	Put		238.00000	270	16.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Call		886.00000	778	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.30	Put		220.00000	251	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Call		919.00000	809	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.25	Put		203.00000	232	16.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Call		988.00000	874	16.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.15	Put		172.00000	197	16.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Call		953.00000	841	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.20	Put		187.00000	214	16.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Call		1,024.00000	908	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.10	Put		158.00000	181	16.57	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Call		823.00000	718	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.40	Put		257.00000	291	17.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Call		792.00000	689	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.45	Put		276.00000	312	17.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Call		733.00000	635	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.55	Put		317.00000	358	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Call		705.00000	609	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.60	Put		339.00000	382	17.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		652.00000	559	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		386.00000	432	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Call		578.00000	493	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.85	Put		462.00000	516	17.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.90	Call		555.00000	474	17.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	11.90	Put		489.00000	547	17.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Call		512.00000	437	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.00	Put		546.00000	610	18.16	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Call		474.00000	403	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.10	Put		608.00000	676	18.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.60	Call		321.00000	272	19.75	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	12.60	Put		955.00000	1,045	19.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.00	Call		1,097.00000	979	16.42	0.00	0	13,636.00
€ / R On 15/03/2010 Currency Future	11.00	Put		132.00000	152	16.42	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Call		492.00000	420	18.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.05	Put		577.00000	643	18.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Call		652.00000	559	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.70	Put		386.00000	432	17.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Call		455.00000	387	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.15	Put		640.00000	710	18.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Call		438.00000	372	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.20	Put		672.00000	745	18.69	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Call		421.00000	358	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.25	Put		705.00000	781	18.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Call		3,722.00000	3,584	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.25	Put		6.00000	7	26.61	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Call		2,734.00000	2,596	22.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.25	Put		18.00000	19	22.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Call		1,766.00000	1,631	18.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.25	Put		50.00000	54	18.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Call		197.00000	168	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.25	Put		1,481.00000	1,591	21.47	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Call		95.00000	80	23.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.25	Put		2,379.00000	2,503	23.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Call		43.00000	37	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.25	Put		3,327.00000	3,460	24.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Call		22.00000	19	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.25	Put		4,306.00000	4,442	26.56	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Call		3,772.00000	3,633	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.20	Put		6.00000	6	26.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Call		2,783.00000	2,645	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.20	Put		17.00000	18	22.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Call		1,813.00000	1,678	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.20	Put		47.00000	51	18.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Call		205.00000	174	21.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.20	Put		1,439.00000	1,547	21.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Call		99.00000	84	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.20	Put		2,333.00000	2,457	23.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Call		45.00000	38	24.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.20	Put		3,279.00000	3,411	24.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.20	Call			22.00000	20	26.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.20	Put			4,257.00000	4,393	26.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Call			3,871.00000	3,733	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.10	Put			5.00000	6	27.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Call			2,882.00000	2,743	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.10	Put			16.00000	16	23.08	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Call			1,907.00000	1,772	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.10	Put			41.00000	45	18.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Call			220.00000	187	21.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.10	Put			1,354.00000	1,460	21.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Call			108.00000	91	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.10	Put			2,242.00000	2,364	23.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Call			48.00000	41	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.10	Put			3,183.00000	3,314	24.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Call			24.00000	21	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.10	Put			4,158.00000	4,294	26.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Call			3,921.00000	3,782	27.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.05	Put			5.00000	5	27.40	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Call			2,931.00000	2,793	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.05	Put			15.00000	16	23.31	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Call			1,954.00000	1,820	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.05	Put			39.00000	43	18.96	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Call			1,060.00000	943	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	11.05	Put			144.00000	166	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Call			229.00000	194	20.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.05	Put			1,313.00000	1,417	20.94	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Call			112.00000	95	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.05	Put			2,196.00000	2,318	23.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Call			50.00000	43	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.05	Put			3,134.00000	3,266	24.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Call			24.00000	21	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.05	Put			4,108.00000	4,244	26.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Call			3,822.00000	3,683	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.15	Put			6.00000	6	27.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Call			2,832.00000	2,694	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.15	Put			16.00000	17	22.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Call			1,860.00000	1,725	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.15	Put			44.00000	48	18.58	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Call			212.00000	181	21.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.15	Put			1,396.00000	1,504	21.20	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Call			103.00000	87	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.15	Put			2,287.00000	2,410	23.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Call			47.00000	39	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.15	Put			3,231.00000	3,362	24.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.15	Call			23.00000	20	26.34	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	16.15	Put		4,207.00000	4,343	26.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Call		4,070.00000	3,931	27.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.90	Put		4.00000	4	27.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Call		3,079.00000	2,941	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.90	Put		13.00000	14	23.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Call		2,098.00000	1,963	19.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.90	Put		32.00000	36	19.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Call		1,178.00000	1,052	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.90	Put		112.00000	125	16.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Call		256.00000	217	20.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.90	Put		1,190.00000	1,290	20.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Call		126.00000	107	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.90	Put		2,060.00000	2,180	23.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Call		57.00000	48	24.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.90	Put		2,991.00000	3,121	24.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Call		26.00000	23	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.90	Put		3,960.00000	4,096	25.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Call		4,169.00000	4,031	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.80	Put		3.00000	4	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Call		3,177.00000	3,039	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.80	Put		12.00000	12	24.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Call		2,195.00000	2,059	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.80	Put		29.00000	32	19.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Call		1,265.00000	1,130	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.80	Put		99.00000	103	16.11	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Call		276.00000	234	20.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.80	Put		1,110.00000	1,207	20.28	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Call		134.00000	116	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.80	Put		1,968.00000	2,089	22.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Call		61.00000	52	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.80	Put		2,895.00000	3,025	24.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Call		28.00000	24	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.80	Put		3,862.00000	3,997	25.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call		4,119.00000	3,981	28.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put		4.00000	4	28.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Call		3,128.00000	2,990	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.85	Put		12.00000	13	24.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Call		2,147.00000	2,011	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.85	Put		31.00000	34	19.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Call		1,222.00000	1,091	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.85	Put		106.00000	114	16.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Call		265.00000	225	20.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.85	Put		1,150.00000	1,248	20.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Call		130.00000	111	22.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.85	Put		2,014.00000	2,134	22.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	14.85	Call			59.00000	50	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.85	Put			2,943.00000	3,073	24.32	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Call			27.00000	24	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.85	Put			3,911.00000	4,047	25.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Call			3,971.00000	3,832	27.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.00	Put			5.00000	5	27.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Call			2,980.00000	2,842	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.00	Put			14.00000	15	23.54	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Call			2,002.00000	1,867	19.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.00	Put			36.00000	40	19.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Call			237.00000	201	20.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.00	Put			1,271.00000	1,374	20.81	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Call			117.00000	99	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.00	Put			2,151.00000	2,272	23.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Call			52.00000	44	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.00	Put			3,086.00000	3,217	24.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Call			25.00000	22	26.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	16.00	Put			4,059.00000	4,195	26.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Call			4,020.00000	3,882	27.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.95	Put			4.00000	5	27.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Call			3,030.00000	2,891	23.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.95	Put			14.00000	14	23.76	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Call			2,050.00000	1,915	19.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.95	Put			34.00000	38	19.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Call			1,135.00000	1,015	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.95	Put			120.00000	138	16.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Call			246.00000	209	20.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.95	Put			1,230.00000	1,332	20.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Call			122.00000	103	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.95	Put			2,106.00000	2,226	23.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Call			54.00000	46	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.95	Put			3,039.00000	3,169	24.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Call			25.00000	22	25.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.95	Put			4,010.00000	4,145	25.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Call			4,219.00000	4,081	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.75	Put			3.00000	4	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Call			3,227.00000	3,089	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.75	Put			11.00000	12	24.64	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Call			2,244.00000	2,108	20.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.75	Put			28.00000	31	20.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Call			1,309.00000	1,174	16.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.75	Put			93.00000	97	16.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Call			286.00000	243	20.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.75	Put			1,070.00000	1,166	20.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.75	Call			139.00000	120	22.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	13.75	Put		1,923.00000	2,043	22.79	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Call		64.00000	54	24.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.75	Put		2,848.00000	2,977	24.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Call		29.00000	25	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.75	Put		3,814.00000	3,948	25.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Call		4,268.00000	4,130	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.70	Put		2.00000	3	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Call		3,276.00000	3,138	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.70	Put		10.00000	11	24.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Call		2,293.00000	2,156	20.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.70	Put		27.00000	29	20.36	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Call		1,354.00000	1,218	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.70	Put		88.00000	91	16.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Call		297.00000	252	20.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.70	Put		1,032.00000	1,125	20.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Call		144.00000	124	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.70	Put		1,878.00000	1,997	22.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Call		66.00000	56	24.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.70	Put		2,800.00000	2,929	24.12	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Call		31.00000	26	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.70	Put		3,765.00000	3,899	25.46	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Call		4,467.00000	4,329	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.50	Put		1.00000	2	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Call		3,474.00000	3,336	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.50	Put		8.00000	9	25.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Call		2,488.00000	2,351	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.50	Put		22.00000	24	21.27	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Call		1,534.00000	1,399	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.50	Put		68.00000	72	17.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Call		347.00000	294	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.50	Put		881.00000	967	19.49	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Call		165.00000	141	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.50	Put		1,699.00000	1,814	22.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Call		78.00000	66	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.50	Put		2,612.00000	2,739	23.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Call		36.00000	30	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.50	Put		3,570.00000	3,703	25.19	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Call		4,617.00000	4,478	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.35	Put		1.00000	1	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Call		3,623.00000	3,484	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.35	Put		7.00000	7	26.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Call		2,635.00000	2,498	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.35	Put		20.00000	21	21.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Call		1,673.00000	1,538	17.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.35	Put		57.00000	61	17.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	12.35	Call			390.00000	331	19.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	12.35	Put			774.00000	854	19.09	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Call			184.00000	157	21.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.35	Put			1,568.00000	1,680	21.73	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Call			88.00000	74	23.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	14.35	Put			2,472.00000	2,597	23.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Call			40.00000	34	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.35	Put			3,424.00000	3,557	24.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Call			14.00000	12	28.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.35	Put			5,398.00000	5,535	28.91	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Call			6.00000	5	32.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.35	Put			7,390.00000	7,528	32.22	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Call			13.00000	11	29.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.50	Put			5,547.00000	5,684	29.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Call			6.00000	5	32.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.50	Put			7,540.00000	7,678	32.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Call			4,368.00000	4,229	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.60	Put			2.00000	2	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Call			3,375.00000	3,237	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.60	Put			9.00000	10	25.23	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Call			2,390.00000	2,253	20.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.60	Put			25.00000	26	20.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Call			1,443.00000	1,308	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.60	Put			78.00000	81	16.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Call			154.00000	132	22.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.60	Put			1,788.00000	1,905	22.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Call			33.00000	28	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.60	Put			3,667.00000	3,801	25.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Call			13.00000	11	29.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.60	Put			5,647.00000	5,784	29.45	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Call			5.00000	5	32.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.60	Put			7,639.00000	7,778	32.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Call			12.00000	11	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.70	Put			5,746.00000	5,884	29.66	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Call			5.00000	5	32.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.70	Put			7,739.00000	7,878	32.75	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Call			4,119.00000	3,981	28.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.85	Put			4.00000	4	28.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Call			12.00000	10	29.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.85	Put			5,896.00000	6,033	29.95	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Call			5.00000	4	32.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.85	Put			7,889.00000	8,027	32.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Call			11.00000	9	30.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.95	Put			5,995.00000	6,132	30.10	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.95	Call			5.00000	4	32.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	19.95	Put		7,989.00000	8,127	32.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Call		10.00000	9	30.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.10	Put		6,145.00000	6,282	30.33	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Call		4.00000	3	32.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.10	Put		8,138.00000	8,276	32.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Call		11.00000	9	30.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.05	Put		6,095.00000	6,232	30.25	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Call		4.00000	4	32.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.05	Put		8,088.00000	8,227	32.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Call		12.00000	10	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.80	Put		5,846.00000	5,983	29.87	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Call		5.00000	4	32.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.80	Put		7,839.00000	7,977	32.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Call		4,517.00000	4,379	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.45	Put		1.00000	2	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Call		3,524.00000	3,385	25.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.45	Put		8.00000	8	25.82	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Call		2,537.00000	2,400	21.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.45	Put		21.00000	23	21.50	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Call		1,580.00000	1,445	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.45	Put		64.00000	68	17.44	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Call		171.00000	146	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.45	Put		1,655.00000	1,769	22.00	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Call		37.00000	31	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.45	Put		3,521.00000	3,654	25.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Call		13.00000	12	29.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.45	Put		5,497.00000	5,635	29.13	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Call		6.00000	5	32.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.45	Put		7,490.00000	7,628	32.37	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Call		4,567.00000	4,428	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.40	Put		1.00000	1	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Call		3,573.00000	3,435	26.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.40	Put		7.00000	8	26.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Call		2,586.00000	2,449	21.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.40	Put		20.00000	22	21.72	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Call		1,626.00000	1,491	17.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.40	Put		60.00000	64	17.63	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Call		177.00000	151	21.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.40	Put		1,611.00000	1,724	21.86	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Call		38.00000	33	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.40	Put		3,472.00000	3,606	25.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Call		13.00000	12	29.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.40	Put		5,448.00000	5,585	29.02	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Call		6.00000	5	32.30	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.40	Put		7,440.00000	7,578	32.30	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	7.55	Call			4,418.00000	4,279	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.55	Put			2.00000	2	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Call			3,425.00000	3,286	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.55	Put			9.00000	9	25.43	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Call			2,439.00000	2,302	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.55	Put			23.00000	25	21.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Call			1,489.00000	1,353	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.55	Put			73.00000	76	17.06	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Call			159.00000	137	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.55	Put			1,744.00000	1,860	22.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Call			34.00000	29	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.55	Put			3,618.00000	3,752	25.26	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Call			13.00000	11	29.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.55	Put			5,597.00000	5,734	29.34	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Call			5.00000	5	32.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.55	Put			7,590.00000	7,728	32.52	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Call			12.00000	10	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.75	Put			5,796.00000	5,933	29.77	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Call			5.00000	4	32.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.75	Put			7,789.00000	7,927	32.83	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Call			11.00000	9	30.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	18.00	Put			6,045.00000	6,182	30.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Call			5.00000	4	32.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	20.00	Put			8,039.00000	8,177	32.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Call			11.00000	10	30.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.90	Put			5,945.00000	6,083	30.03	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Call			5.00000	4	32.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.90	Put			7,939.00000	8,077	32.90	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Call			4,318.00000	4,180	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.65	Put			2.00000	3	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Call			3,326.00000	3,187	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.65	Put			10.00000	10	25.04	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Call			2,342.00000	2,205	20.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.65	Put			26.00000	28	20.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Call			1,398.00000	1,263	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.65	Put			83.00000	86	16.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Call			149.00000	128	22.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.65	Put			1,833.00000	1,951	22.53	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Call			32.00000	27	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.65	Put			3,716.00000	3,850	25.39	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Call			12.00000	11	29.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.65	Put			5,696.00000	5,834	29.55	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Call			5.00000	5	32.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.65	Put			7,689.00000	7,828	32.68	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.25	Call			4,717.00000	4,578	28.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 15/03/2010 Currency Future	7.25	Put		1.00000	1	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Call		14.00000	12	28.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.25	Put		5,298.00000	5,435	28.70	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Call		6.00000	5	32.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.25	Put		7,290.00000	7,428	32.07	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Call		4,667.00000	4,528	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.30	Put		1.00000	1	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Call		3,673.00000	3,534	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	8.30	Put		7.00000	7	26.41	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Call		2,685.00000	2,547	22.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	9.30	Put		19.00000	20	22.18	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Call		1,719.00000	1,584	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	10.30	Put		53.00000	57	18.01	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Call		190.00000	162	21.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	13.30	Put		1,524.00000	1,635	21.60	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Call		41.00000	35	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	15.30	Put		3,376.00000	3,508	24.93	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Call		14.00000	12	28.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.30	Put		5,348.00000	5,485	28.80	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Call		6.00000	5	32.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.30	Put		7,340.00000	7,478	32.15	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Call		4,816.00000	4,678	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.15	Put		1.00000	1	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Call		15.00000	13	28.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.15	Put		5,199.00000	5,336	28.48	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Call		6.00000	6	31.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.15	Put		7,191.00000	7,329	31.92	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Call		4,767.00000	4,628	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.20	Put		1.00000	1	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Call		15.00000	13	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.20	Put		5,249.00000	5,386	28.59	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Call		6.00000	5	31.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.20	Put		7,240.00000	7,378	31.99	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Call		4,866.00000	4,728	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	7.10	Put		0.00000	1	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Call		15.00000	13	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	17.10	Put		5,149.00000	5,286	28.38	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Call		7.00000	6	31.84	0.00	0	0.00
€ / R On 15/03/2010 Currency Future	19.10	Put		7,141.00000	7,279	31.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future			12.02130	12.15980		17.88	0.00	0	791.00
€ / R On 14/06/2010 Currency Future	12.15	Call		695.00000	624	18.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.15	Put		686.00000	752	18.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Call		4,862.00000	4,724	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.30	Put		2.00000	3	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.95	Call		783.00000	701	17.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	11.95	Put			573.00000	630	17.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Call			760.00000	680	17.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.00	Put			600.00000	659	17.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Call			830.00000	745	17.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.85	Put			520.00000	574	17.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Call			855.00000	768	17.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.80	Put			495.00000	547	17.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Call			906.00000	816	17.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.70	Put			446.00000	495	17.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Call			988.00000	893	17.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.55	Put			378.00000	422	17.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Call			1,046.00000	948	16.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.45	Put			336.00000	376	16.98	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Call			1,076.00000	976	16.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.40	Put			316.00000	355	16.89	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Call			1,107.00000	1,005	16.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.35	Put			297.00000	334	16.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Call			1,138.00000	1,035	16.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.30	Put			279.00000	314	16.73	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Call			960.00000	867	17.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.60	Put			400.00000	445	17.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Call			1,017.00000	920	17.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.50	Put			357.00000	399	17.06	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Call			806.00000	723	17.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.90	Put			546.00000	601	17.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Call			716.00000	642	18.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	12.10	Put			657.00000	720	18.10	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Call			4,663.00000	4,526	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.50	Put			4.00000	5	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Call			3,677.00000	3,540	22.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.50	Put			18.00000	18	22.97	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Call			2,695.00000	2,558	18.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.50	Put			35.00000	36	18.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Call			1,751.00000	1,629	16.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.50	Put			92.00000	107	16.39	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Call			334.00000	302	21.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.50	Put			1,674.00000	1,781	21.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Call			129.00000	121	24.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.50	Put			3,469.00000	3,599	24.99	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Call			39.00000	42	26.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.50	Put			5,379.00000	5,520	26.55	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Call			16.00000	16	28.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.50	Put			7,357.00000	7,495	28.05	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Call			4,713.00000	4,575	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.45	Put			3.00000	4	24.85	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	8.45	Call		3,727.00000	3,589	23.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.45	Put		17.00000	18	23.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Call		2,744.00000	2,607	19.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.45	Put		34.00000	35	19.04	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Call		1,794.00000	1,671	16.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.45	Put		85.00000	100	16.41	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Call		343.00000	310	21.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.45	Put		1,633.00000	1,739	21.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Call		132.00000	123	24.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.45	Put		3,422.00000	3,552	24.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Call		41.00000	43	26.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.45	Put		5,331.00000	5,472	26.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Call		17.00000	16	28.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.45	Put		7,307.00000	7,445	28.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Call		4,614.00000	4,476	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.55	Put		4.00000	5	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Call		3,628.00000	3,490	22.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.55	Put		18.00000	19	22.78	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Call		2,646.00000	2,509	18.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.55	Put		36.00000	37	18.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Call		1,709.00000	1,587	16.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.55	Put		99.00000	115	16.37	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Call		326.00000	295	21.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.55	Put		1,716.00000	1,824	21.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Call		126.00000	118	25.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.55	Put		3,516.00000	3,647	25.07	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Call		38.00000	41	26.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.55	Put		5,428.00000	5,569	26.58	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Call		16.00000	16	28.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.55	Put		7,406.00000	7,544	28.09	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Call		4,763.00000	4,625	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.40	Put		3.00000	4	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Call		3,776.00000	3,638	23.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.40	Put		16.00000	17	23.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Call		2,793.00000	2,656	19.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.40	Put		33.00000	34	19.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Call		1,838.00000	1,714	16.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.40	Put		78.00000	93	16.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Call		352.00000	318	21.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.40	Put		1,592.00000	1,696	21.02	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Call		135.00000	126	24.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.40	Put		3,375.00000	3,504	24.81	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Call		42.00000	44	26.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.40	Put		5,282.00000	5,423	26.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.40	Call		17.00000	17	27.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	19.40	Put		7,257.00000	7,395	27.96	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Call		4,812.00000	4,675	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.35	Put		3.00000	3	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Call		3,826.00000	3,688	23.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.35	Put		16.00000	16	23.53	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Call		2,842.00000	2,705	19.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.35	Put		32.00000	33	19.49	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Call		1,882.00000	1,757	16.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.35	Put		72.00000	86	16.44	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Call		361.00000	326	20.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.35	Put		1,551.00000	1,654	20.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Call		138.00000	128	24.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.35	Put		3,328.00000	3,457	24.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Call		44.00000	46	26.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.35	Put		5,234.00000	5,374	26.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Call		17.00000	17	27.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.35	Put		7,207.00000	7,346	27.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Call		4,465.00000	4,328	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.70	Put		6.00000	7	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Call		3,480.00000	3,343	22.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.70	Put		21.00000	22	22.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Call		2,499.00000	2,362	17.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.70	Put		39.00000	41	17.90	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Call		1,584.00000	1,463	16.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.70	Put		124.00000	142	16.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Call		303.00000	275	21.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.70	Put		1,843.00000	1,953	21.70	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Call		118.00000	111	25.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.70	Put		3,659.00000	3,790	25.33	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Call		34.00000	37	26.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.70	Put		5,574.00000	5,716	26.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Call		16.00000	15	28.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.70	Put		7,556.00000	7,693	28.21	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Call		4,564.00000	4,427	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.60	Put		5.00000	6	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Call		3,579.00000	3,441	22.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.60	Put		19.00000	20	22.59	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Call		2,597.00000	2,460	18.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.60	Put		37.00000	39	18.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Call		1,667.00000	1,545	16.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.60	Put		107.00000	124	16.36	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Call		318.00000	288	21.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.60	Put		1,758.00000	1,867	21.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Call		123.00000	116	25.16	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.60	Put		3,564.00000	3,695	25.16	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	17.60	Call		36.00000	39	26.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.60	Put		5,477.00000	5,618	26.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Call		16.00000	15	28.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.60	Put		7,456.00000	7,594	28.13	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Call		3,875.00000	3,737	23.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.30	Put		15.00000	16	23.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Call		2,891.00000	2,754	19.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.30	Put		31.00000	32	19.72	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Call		1,926.00000	1,801	16.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.30	Put		66.00000	80	16.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Call		370.00000	334	20.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.30	Put		1,510.00000	1,613	20.80	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Call		141.00000	131	24.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.30	Put		3,281.00000	3,410	24.64	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Call		45.00000	47	26.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.30	Put		5,185.00000	5,326	26.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Call		17.00000	17	27.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.30	Put		7,158.00000	7,296	27.88	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Call		4,367.00000	4,230	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.80	Put		7.00000	8	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Call		3,382.00000	3,245	21.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.80	Put		22.00000	23	21.84	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Call		2,401.00000	2,265	17.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.80	Put		41.00000	44	17.45	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Call		1,503.00000	1,383	16.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.80	Put		143.00000	162	16.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Call		288.00000	262	21.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.80	Put		1,928.00000	2,041	21.92	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Call		113.00000	107	25.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.80	Put		3,754.00000	3,886	25.51	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Call		32.00000	35	26.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.80	Put		5,672.00000	5,814	26.69	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Call		15.00000	14	28.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.80	Put		7,655.00000	7,793	28.30	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Call		4,317.00000	4,181	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.85	Put		8.00000	9	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Call		3,333.00000	3,196	21.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.85	Put		23.00000	24	21.65	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Call		2,352.00000	2,216	17.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.85	Put		43.00000	45	17.22	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Call		1,464.00000	1,344	16.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.85	Put		154.00000	173	16.28	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Call		281.00000	256	22.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.85	Put		1,971.00000	2,085	22.03	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.85	Call		111.00000	105	25.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	15.85	Put		3,801.00000	3,934	25.60	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Call		31.00000	34	26.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.85	Put		5,721.00000	5,863	26.71	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Call		15.00000	14	28.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.85	Put		7,705.00000	7,843	28.34	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Call		4,219.00000	4,083	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.95	Put		9.00000	11	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Call		3,235.00000	3,097	21.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.95	Put		25.00000	26	21.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Call		2,255.00000	2,119	16.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.95	Put		45.00000	48	16.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Call		1,386.00000	1,267	16.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.95	Put		176.00000	196	16.25	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Call		268.00000	245	22.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.95	Put		2,058.00000	2,174	22.26	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Call		107.00000	101	25.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.95	Put		3,897.00000	4,030	25.77	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.95	Call		28.00000	32	26.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.95	Put		5,819.00000	5,961	26.76	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.95	Call		15.00000	13	28.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.95	Put		7,805.00000	7,942	28.42	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.90	Call		4,268.00000	4,132	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	7.90	Put		8.00000	10	24.85	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.90	Call		3,284.00000	3,147	21.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.90	Put		24.00000	25	21.46	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.90	Call		2,304.00000	2,168	17.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.90	Put		44.00000	46	17.00	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.90	Call		1,424.00000	1,305	16.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.90	Put		165.00000	184	16.27	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.90	Call		275.00000	250	22.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	13.90	Put		2,015.00000	2,129	22.14	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.90	Call		109.00000	103	25.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	15.90	Put		3,849.00000	3,982	25.68	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.90	Call		29.00000	33	26.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	17.90	Put		5,770.00000	5,912	26.74	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.90	Call		15.00000	14	28.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	19.90	Put		7,755.00000	7,892	28.38	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.15	Call		4,023.00000	3,885	24.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	8.15	Put		13.00000	14	24.29	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.15	Call		3,039.00000	2,901	20.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	9.15	Put		29.00000	30	20.40	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.15	Call		2,061.00000	1,934	16.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	10.15	Put		51.00000	63	16.50	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.15	Call		1,237.00000	1,129	16.48	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	11.15	Put		227.00000	258	16.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/06/2010 Currency Future	14.15	Call		244.00000	222	22.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	14.15	Put		2,234.00000	2,351	22.63	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.15	Call		98.00000	91	25.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	16.15	Put		4,089.00000	4,220	25.93	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.15	Call		25.00000	29	26.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	18.15	Put		6,015.00000	6,158	26.91	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.15	Call		14.00000	12	28.47	0.00	0	0.00
€ / R On 14/06/2010 Currency Future	20.15	Put		8,004.00000	8,141	28.47	0.00	0	0.00
€ / R On 13/12/2010 Currency Future			12.39370	12.53120		18.06	24,787.40	2	0.00
€ / R On 13/12/2010 Currency Future	12.55	Call		963.00000	883	18.32	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.55	Put		982.00000	1,039	18.32	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.25	Call		1,082.00000	994	17.81	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.25	Put		801.00000	851	17.81	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Call		1,103.00000	1,015	17.73	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.20	Put		772.00000	821	17.73	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Call		1,170.00000	1,078	17.47	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.05	Put		689.00000	735	17.47	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Call		4,352.00000	4,218	20.67	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.20	Put		21.00000	24	20.67	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Call		3,377.00000	3,241	17.79	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.20	Put		46.00000	47	17.79	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Call		2,446.00000	2,318	16.34	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.20	Put		115.00000	124	16.34	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Call		1,659.00000	1,541	16.33	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.20	Put		328.00000	348	16.33	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Call		533.00000	490	21.20	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.20	Put		2,202.00000	2,297	21.20	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Call		292.00000	272	24.21	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.20	Put		3,961.00000	4,078	24.21	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Call		177.00000	168	26.79	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.20	Put		5,846.00000	5,974	26.79	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Call		113.00000	109	28.83	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.20	Put		7,782.00000	7,915	28.83	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Call		3,721.00000	3,584	19.05	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.85	Put		39.00000	40	19.05	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Call		2,758.00000	2,630	16.66	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.85	Put		77.00000	86	16.66	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Call		1,913.00000	1,792	16.26	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.85	Put		232.00000	248	16.26	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.85	Call		1,267.00000	1,170	17.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.85	Put		586.00000	626	17.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Call		858.00000	786	18.85	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.85	Put		1,177.00000	1,243	18.85	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Call		433.00000	399	22.21	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.85	Put		2,752.00000	2,855	22.21	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 13/12/2010 Currency Future	16.85	Call			246.00000	230	25.08	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.85	Put			4,565.00000	4,686	25.08	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Call			153.00000	145	27.49	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.85	Put			6,472.00000	6,601	27.49	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Call			95.00000	89	29.03	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.85	Put			8,413.00000	8,545	29.03	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.95	Call			3,622.00000	3,486	18.69	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.95	Put			41.00000	42	18.69	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.95	Call			2,668.00000	2,540	16.57	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.95	Put			87.00000	96	16.57	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.95	Call			1,838.00000	1,718	16.28	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.95	Put			257.00000	274	16.28	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.95	Call			1,218.00000	1,123	17.30	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.95	Put			637.00000	680	17.30	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.95	Call			827.00000	757	19.02	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	12.95	Put			1,245.00000	1,313	19.02	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.95	Call			419.00000	386	22.36	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.95	Put			2,838.00000	2,943	22.36	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.95	Call			240.00000	224	25.21	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.95	Put			4,658.00000	4,780	25.21	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.95	Call			149.00000	142	27.59	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.95	Put			6,568.00000	6,698	27.59	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.95	Call			91.00000	86	29.03	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.95	Put			8,510.00000	8,642	29.03	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.25	Call			4,303.00000	4,170	20.67	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.25	Put			22.00000	26	20.67	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.25	Call			3,328.00000	3,192	17.62	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.25	Put			47.00000	49	17.62	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.25	Call			2,403.00000	2,274	16.30	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.25	Put			121.00000	131	16.30	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.25	Call			1,625.00000	1,507	16.34	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.25	Put			343.00000	364	16.34	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.25	Call			525.00000	483	21.28	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.25	Put			2,243.00000	2,339	21.28	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.25	Call			288.00000	269	24.29	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.25	Put			4,007.00000	4,125	24.29	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.25	Call			175.00000	166	26.86	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.25	Put			5,894.00000	6,023	26.86	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.25	Call			112.00000	107	28.88	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.25	Put			7,831.00000	7,964	28.88	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.55	Call			4,016.00000	3,879	20.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	8.55	Put			34.00000	35	20.13	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.55	Call			3,034.00000	2,906	16.94	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	9.55	Put			53.00000	62	16.94	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	10.55	Call			2,148.00000	2,024	16.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 13/12/2010 Currency Future	10.55	Put			166.00000	180	16.19	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.55	Call			1,428.00000	1,324	16.63	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	11.55	Put			447.00000	480	16.63	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.55	Call			477.00000	439	21.77	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	14.55	Put			2,496.00000	2,595	21.77	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.55	Call			267.00000	249	24.70	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	16.55	Put			4,286.00000	4,405	24.70	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.55	Call			164.00000	155	27.20	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	18.55	Put			6,183.00000	6,312	27.20	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.55	Call			105.00000	99	29.03	0.00	0	0.00
€ / R On 13/12/2010 Currency Future	20.55	Put			8,124.00000	8,255	29.03	0.00	0	0.00
AL13 On 05/11/2009 Index Future			249.40600		249.39900		0.00	0.00	0	10.00
AL7T On 04/02/2010 Index Future			322.76600		322.70300		0.00	0.00	0	24.00
ALBI On 05/11/2009 Index Future			294.54700		294.47700		0.00	0.00	0	148.00
ALBI On 04/02/2010 Index Future			299.76900		299.69900		0.00	35,972,280.00	12	434.00
ALBI On 06/05/2010 Index Future			305.06600		305.16400		0.00	0.00	0	0.00
ALBI On 05/08/2010 Index Future			310.49700		310.74600		0.00	0.00	0	0.00
CRD1 On 05/11/2009 Index Future			127.96700		127.94300		0.00	0.00	0	2.00
CRD1 On 04/02/2010 Index Future			130.23500		130.21200		0.00	0.00	0	0.00
CRD1 On 06/05/2010 Index Future			132.62900		132.60600		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			296.24100		296.18100		7.05	0.00	0	691.00
GOVI On 04/02/2010 jGovi			301.49300		301.43400		5.37	0.00	0	0.00
GOVI On 06/05/2010 jGovi			307.03450		306.97500		6.80	0.00	0	0.00
GOVI On 05/08/2010 jGovi			312.67600		309.04600		6.57	0.00	0	0.00
ILBI On 05/11/2009 Index Future			360.35500		360.36500		0.00	0.00	0	3.00
ILBI On 04/02/2010 Index Future			366.87100		366.88200		0.00	0.00	0	421.00
J153 On 31/08/2010 jSwap			6.95585		6.96031		15.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.75500		8.95000		15.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.54400		8.74600		15.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.60500		8.77900		15.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.88300		9.07600		15.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
J204 On 21/12/2018 jSwap			8.85400		9.04000		15.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.87700		9.06300		15.00	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.21200		7.34200		0.22	0.00	0	0.00
JFRA On 04/02/2010 jFra			6.99000		7.15200		0.26	0.00	0	0.00
JFRA On 06/05/2010 jFra			7.11400		7.31000		0.33	0.00	0	0.00
JFRA On 05/08/2010 jFra			7.38700		7.60100		0.36	0.00	0	0.00
JFRA On 04/11/2010 jFra			7.70100		7.93600		0.38	0.00	0	0.00
JN02 On 05/11/2009 jNote			7.69600		7.88700		2.38	0.00	0	0.00
JN02 On 04/02/2010 jNote			7.91300		8.11400		2.63	0.00	0	0.00
JN05 On 05/11/2009 jNote			8.61400		8.80500		5.19	0.00	0	0.00
JN05 On 04/02/2010 jNote			8.73400		8.93400		5.41	0.00	0	0.00
JN10 On 05/11/2009 jNote			8.84400		9.03900		8.50	0.00	0	0.00
JN10 On 04/02/2010 jNote			8.90100		9.10000		8.73	0.00	0	0.00
JROD On 30/11/2009 jRod			6.77700		6.83600		0.00	0.00	0	0.00
JROD On 31/12/2009 jRod			6.94300		7.04800		0.00	0.00	0	0.00
JROD On 29/01/2010 jRod			7.16000		7.50000		0.00	0.00	0	0.00
JROD On 26/02/2010 jRod			7.08500		7.50000		0.00	0.00	0	0.00
JROD On 31/03/2010 jRod			7.30800		7.50000		0.00	0.00	0	0.00
OTH1 On 05/11/2009 Index Future			285.21800		285.09600		0.00	0.00	0	3.00
OTH1 On 04/02/2010 Index Future			290.27400		290.15200		0.00	0.00	0	0.00
OTH1 On 06/05/2010 Index Future			295.60900		295.48600		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			7.43200		7.43900		0.76	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	0	0.78	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			753.00000	747	0.78	0.00	0	0.00
R155 On 05/11/2009 Bond Future			7.55500		7.57300		1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Call			312.00000	343	1.50	0.00	0	0.00
R155 On 05/11/2009 Bond Future	7.75	Put			1.00000	0	1.50	0.00	0	0.00
R155 On 04/02/2010 Bond Future			7.61000		7.61700		0.00	0.00	0	31.00
R155 On 04/02/2010 Bond Future	7.50	Call			1,064.00000	1,063	0.00	0.00	0	0.00
R155 On 04/02/2010 Bond Future	7.50	Put			1,241.00000	1,230	0.00	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 05/11/2009 Bond Future			8.47500		8.47600		5.50	0.00	0	5,127.00
R157 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.42	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,195.00000	5,190	5.42	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.57200		8.57300		5.50	3,683.04	29	5,291.00
R157 On 04/02/2010 Bond Future	7.75	Call			208.00000	205	5.41	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			4,378.00000	4,370	5.41	0.00	0	0.00
R157 On 06/05/2010 Bond Future			8.64800		8.64900		5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Call			1,498.00000	1,496	5.25	0.00	0	0.00
R157 On 06/05/2010 Bond Future	8.50	Put			2,208.00000	2,201	5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future			8.69500		8.69600		5.25	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Call			2,433.00000	2,431	5.34	0.00	0	0.00
R157 On 05/08/2010 Bond Future	8.75	Put			2,189.00000	2,182	5.34	0.00	0	0.00
R186 On 05/11/2009 Bond Future			9.06300		9.06300		11.25	0.00	0	6,505.00
R186 On 05/11/2009 Bond Future	9.00	Call			235.00000	161	11.25	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			831.00000	756	11.25	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	8.75	Call			2.00000	0	11.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future	8.75	Put			3,007.00000	3,005	11.18	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	11.30	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,280.00000	16,280	11.30	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.75	Call			0.00000	0	11.22	0.00	0	240.00
R186 On 05/11/2009 Bond Future	7.75	Put			13,451.00000	13,451	11.22	0.00	0	0.00
R186 On 04/02/2010 Bond Future			9.11900		9.12000		11.75	8,489.74	75	10,112.00
R186 On 04/02/2010 Bond Future	8.25	Call			361.00000	355	11.60	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			8,891.00000	8,876	11.60	0.00	0	0.00
R186 On 06/05/2010 Bond Future			9.16700		9.16800		11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Call			3,145.00000	3,139	11.75	0.00	0	0.00
R186 On 06/05/2010 Bond Future	9.00	Put			4,699.00000	4,684	11.75	0.00	0	0.00
R186 On 05/08/2010 Bond Future			9.20200		9.20200		12.00	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Call			4,967.00000	4,959	12.22	0.00	0	0.00
R186 On 05/08/2010 Bond Future	9.25	Put			4,534.00000	4,526	12.22	0.00	0	0.00
R201 On 05/11/2009 Bond Future			8.53400		8.53500		5.25	0.00	0	2.00
R201 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.16	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,354.00000	4,350	5.16	0.00	0	0.00
R201 On 04/02/2010 Bond Future			8.62100		8.62200		5.25	0.00	0	486.00
R201 On 04/02/2010 Bond Future	7.50	Call			54.00000	52	5.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			4,572.00000	4,567	5.14	0.00	0	0.00
R201 On 06/05/2010 Bond Future			8.69400		8.69500		5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Call			1,139.00000	1,136	5.00	0.00	0	0.00
R201 On 06/05/2010 Bond Future	8.50	Put			1,871.00000	1,865	5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future			8.73900		8.74000		5.00	0.00	0	0.00
R201 On 05/08/2010 Bond Future	9.00	Call			2,335.00000	2,333	5.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 05/08/2010 Bond Future	9.00	Put			1,413.00000	1,408	5.26	0.00	0	0.00
R203 On 05/11/2009 Bond Future			9.00400		9.01500		8.25	0.00	0	1,570.00
R203 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	7.94	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,628.00000	8,569	7.94	0.00	0	0.00
R203 On 04/02/2010 Bond Future			9.09000		9.10200		7.75	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			185.00000	188	7.47	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			5,064.00000	5,004	7.47	0.00	0	0.00
R203 On 06/05/2010 Bond Future			9.16000		9.17200		7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Call			1,719.00000	1,741	7.75	0.00	0	0.00
R203 On 06/05/2010 Bond Future	9.00	Put			2,602.00000	2,562	7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future			9.21000		9.22300		7.75	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Call			2,760.00000	2,789	7.90	0.00	0	0.00
R203 On 05/08/2010 Bond Future	9.25	Put			2,626.00000	2,591	7.90	0.00	0	0.00
R204 On 05/11/2009 Bond Future			9.01400		9.02400		9.00	0.00	0	2,457.00
R204 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	8.66	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,531.00000	9,473	8.66	0.00	0	0.00
R204 On 04/02/2010 Bond Future			9.08800		9.09900		9.00	0.00	0	1,562.00
R204 On 04/02/2010 Bond Future	8.20	Call			217.00000	220	8.68	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			5,565.00000	5,505	8.68	0.00	0	0.00
R204 On 06/05/2010 Bond Future			9.15200		9.16400		8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Call			1,901.00000	1,925	8.50	0.00	0	0.00
R204 On 06/05/2010 Bond Future	9.00	Put			2,826.00000	2,783	8.50	0.00	0	0.00
R204 On 05/08/2010 Bond Future			9.19900		9.21100		9.00	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Call			3,099.00000	3,128	9.17	0.00	0	0.00
R204 On 05/08/2010 Bond Future	9.25	Put			2,885.00000	2,849	9.17	0.00	0	0.00
R206 On 05/11/2009 Bond Future			8.59500		8.59600		5.50	0.00	0	1,121.00
R206 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	5.41	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,783.00000	3,780	5.41	0.00	0	0.00
R206 On 04/02/2010 Bond Future			8.69900		8.70000		5.50	0.00	0	2.00
R206 On 04/02/2010 Bond Future	7.50	Call			88.00000	86	5.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,013.00000	4,008	5.40	0.00	0	0.00
R206 On 06/05/2010 Bond Future			8.79500		8.79600		5.25	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Call			1,386.00000	1,383	5.20	0.00	0	0.00
R206 On 06/05/2010 Bond Future	8.75	Put			1,524.00000	1,519	5.20	0.00	0	0.00
R206 On 05/08/2010 Bond Future			8.86100		8.86200		4.75	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Call			1,811.00000	1,809	4.81	0.00	0	0.00
R206 On 05/08/2010 Bond Future	9.00	Put			1,421.00000	1,417	4.81	0.00	0	0.00
R207 On 05/11/2009 Bond Future			9.17300		9.17400		10.00	0.00	0	600.00
R207 On 05/11/2009 Bond Future	7.50	Call			0.00000	0	9.64	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,802.00000	10,796	9.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R207 On 04/02/2010 Bond Future			9.24600	9.24700		10.00	0.00	0	600.00
R207 On 04/02/2010 Bond Future	8.25	Call		175.00000	172	9.69	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		6,281.00000	6,272	9.69	0.00	0	0.00
R207 On 06/05/2010 Bond Future			9.31200	9.31300		9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Call		2,238.00000	2,234	9.50	0.00	0	0.00
R207 On 06/05/2010 Bond Future	9.25	Put		2,601.00000	2,591	9.50	0.00	0	0.00
R207 On 05/08/2010 Bond Future			9.36200	9.36300		10.00	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Call		3,480.00000	3,478	10.20	0.00	0	0.00
R207 On 05/08/2010 Bond Future	9.50	Put		2,712.00000	2,704	10.20	0.00	0	0.00
R208 On 05/11/2009 Bond Future			9.18300	9.18400		10.50	0.00	0	116.00
R208 On 05/11/2009 Bond Future	7.75	Call		0.00000	0	10.38	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		9,497.00000	9,491	10.38	0.00	0	0.00
R208 On 04/02/2010 Bond Future			9.25200	9.25300		10.50	3,751.70	44	5,004.00
R208 On 04/02/2010 Bond Future	8.50	Call		362.00000	357	10.34	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		5,094.00000	5,083	10.34	0.00	0	0.00
R208 On 06/05/2010 Bond Future			9.31000	9.31100		10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Call		2,315.00000	2,312	10.50	0.00	0	0.00
R208 On 06/05/2010 Bond Future	9.25	Put		2,680.00000	2,670	10.50	0.00	0	0.00
R208 On 05/08/2010 Bond Future			9.35400	9.35500		10.75	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Call		3,651.00000	3,648	10.93	0.00	0	0.00
R208 On 05/08/2010 Bond Future	9.50	Put		2,805.00000	2,797	10.93	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.73200	8.74200		15.00	0.00	0	3,023.00
R209 On 05/11/2009 Bond Future	9.00	Call		2,047.00000	2,120	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.00	Put		10.00000	2	15.51	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Call		0.00000	0	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.50	Put		11,248.00000	11,167	14.92	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call		0.00000	0	15.23	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		16,557.00000	16,476	15.23	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		0.00000	0	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		13,840.00000	13,759	15.08	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call		7,462.00000	7,543	16.52	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put		0.00000	0	16.52	0.00	0	2,970.00
R209 On 04/02/2010 Bond Future			8.76800	8.77900		14.75	1,378.50	18	1,800.00
R209 On 04/02/2010 Bond Future	10.00	Call		9,016.00000	9,094	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		199.00000	188	16.63	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		68.00000	69	14.60	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		11,594.00000	11,506	14.60	0.00	0	0.00
R209 On 06/05/2010 Bond Future			8.79600	8.80700		14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Call		2,083.00000	2,110	14.75	0.00	0	0.00
R209 On 06/05/2010 Bond Future	8.50	Put		4,597.00000	4,536	14.75	0.00	0	0.00
R209 On 05/08/2010 Bond Future			8.81300	8.82400		15.00	0.00	0	0.00
R209 On 05/08/2010 Bond Future	8.75	Call		3,773.00000	3,809	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
R209 On 05/08/2010 Bond Future	8.75	Put		4,363.00000	4,313	15.30	0.00	0	0.00
TRT1 On 05/11/2009 Index Future			292.54500	292.48400		0.00	0.00	0	100.00
TRT1 On 04/02/2010 Index Future			297.73100	297.67000		0.00	0.00	0	0.00
TRT1 On 06/05/2010 Index Future			303.20400	303.14200		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			7.10320	7.18310		16.64	0.00	0	13,213.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		155.00000	122	17.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		172.00000	218	17.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Call		6,633.00000	6,553	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.55	Put		0.00000	0	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		213.00000	160	16.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		130.00000	156	16.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		245.00000	188	16.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		112.00000	135	16.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		245.00000	188	16.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		112.00000	135	16.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		280.00000	220	17.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		96.00000	117	17.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		316.00000	253	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		83.00000	100	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		354.00000	289	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		71.00000	86	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		393.00000	326	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		60.00000	73	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		393.00000	326	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Put		60.00000	73	18.27	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		434.00000	365	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		51.00000	62	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		476.00000	406	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		43.00000	52	18.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		520.00000	447	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		36.00000	44	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		520.00000	447	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		36.00000	44	19.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		564.00000	490	19.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		31.00000	37	19.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		564.00000	490	19.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		31.00000	37	19.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		434.00000	365	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		51.00000	62	18.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		701.00000	625	20.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		18.00000	22	20.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		748.00000	671	20.89	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	6.45	Put		15.00000	18	20.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		655.00000	579	20.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		22.00000	26	20.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		748.00000	671	20.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		15.00000	18	20.89	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		796.00000	718	21.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		12.00000	15	21.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		609.00000	534	19.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		26.00000	31	19.91	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		655.00000	579	20.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		22.00000	26	20.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		354.00000	289	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		71.00000	86	17.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		796.00000	718	21.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		12.00000	15	21.22	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		843.00000	766	21.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		10.00000	13	21.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		892.00000	814	21.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		9.00000	10	21.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		892.00000	814	21.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		9.00000	10	21.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Call		940.00000	862	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.25	Put		7.00000	9	22.20	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		119.00000	92	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		236.00000	289	17.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		316.00000	253	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		83.00000	100	17.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		183.00000	139	16.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		150.00000	186	16.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		183.00000	139	16.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		150.00000	186	16.97	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call		136.00000	106	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put		203.00000	253	17.64	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Call		6,333.00000	6,253	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.85	Put		0.00000	0	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Call		4,833.00000	4,753	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.35	Put		0.00000	0	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Call		3,333.00000	3,253	25.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.85	Put		0.00000	0	25.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Call		1,833.00000	1,754	29.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.35	Put		0.00000	0	29.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Call		9.00000	7	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.35	Put		1,176.00000	1,253	25.05	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Call		1.00000	1	34.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.85	Put		2,668.00000	2,748	34.74	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 14/12/2009 Currency Future	11.35	Call		0.00000	0	43.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.35	Put		4,167.00000	4,247	43.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Call		0.00000	0	46.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.85	Put		5,667.00000	5,747	46.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Call		6,583.00000	6,503	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	0.60	Put		0.00000	0	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Call		5,083.00000	5,003	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.10	Put		0.00000	0	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Call		3,583.00000	3,503	24.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.60	Put		0.00000	0	24.67	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Call		2,083.00000	2,003	31.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.10	Put		0.00000	0	31.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Call		15.00000	11	23.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.10	Put		932.00000	1,008	23.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Call		1.00000	1	33.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.60	Put		2,418.00000	2,498	33.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Call		0.00000	0	42.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.10	Put		3,917.00000	3,997	42.47	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Call		0.00000	0	46.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.60	Put		5,417.00000	5,497	46.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Call		5,133.00000	5,053	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.05	Put		0.00000	0	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Call		3,633.00000	3,553	24.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.55	Put		0.00000	0	24.59	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Call		2,133.00000	2,053	30.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.05	Put		0.00000	0	30.80	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Call		17.00000	13	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.05	Put		884.00000	960	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Call		1.00000	1	32.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.55	Put		2,368.00000	2,448	32.88	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Call		0.00000	0	42.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.05	Put		3,867.00000	3,947	42.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Call		0.00000	0	46.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.55	Put		5,367.00000	5,447	46.10	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Call		1,087.00000	1,008	23.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.10	Put		4.00000	5	23.19	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		989.00000	910	22.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Put		6.00000	7	22.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Call		1,285.00000	1,206	24.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.90	Put		2.00000	2	24.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Call		1,186.00000	1,107	23.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.00	Put		3.00000	3	23.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Call		1,038.00000	959	22.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.15	Put		5.00000	6	22.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.20	Call		989.00000	910	22.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.20	Put		6.00000	7	22.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Call		1,137.00000	1,057	23.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.05	Put		4.00000	4	23.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		843.00000	766	21.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		10.00000	13	21.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Call		1,236.00000	1,156	24.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.95	Put		3.00000	3	24.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Call		3,833.00000	3,753	24.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.35	Put		0.00000	0	24.26	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Call		2,833.00000	2,753	26.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.35	Put		0.00000	0	26.90	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Call		1.00000	0	37.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.35	Put		3,167.00000	3,247	37.83	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Call		0.00000	0	45.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.35	Put		5,167.00000	5,247	45.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Call		0.00000	0	49.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.35	Put		7,167.00000	7,247	49.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Call		4,733.00000	4,653	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.45	Put		0.00000	0	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Call		3,733.00000	3,653	24.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.45	Put		0.00000	0	24.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Call		2,733.00000	2,653	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.45	Put		0.00000	0	27.46	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Call		1,734.00000	1,654	28.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.45	Put		0.00000	0	28.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Call		7.00000	5	25.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.45	Put		1,274.00000	1,352	25.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Call		0.00000	0	38.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.45	Put		3,267.00000	3,347	38.45	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Call		0.00000	0	45.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.45	Put		5,267.00000	5,347	45.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Call		0.00000	0	49.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.45	Put		7,267.00000	7,347	49.37	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Call		4,683.00000	4,603	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.50	Put		0.00000	0	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Call		3,683.00000	3,603	24.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.50	Put		0.00000	0	24.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Call		2,683.00000	2,603	27.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.50	Put		0.00000	0	27.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Call		1,684.00000	1,604	27.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.50	Put		1.00000	1	27.92	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Call		6.00000	5	26.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.50	Put		1,323.00000	1,402	26.06	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Call		0.00000	0	38.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.50	Put		3,317.00000	3,397	38.76	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	12.50	Call			0.00000	0	45.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.50	Put			5,317.00000	5,397	45.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Call			0.00000	0	49.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.50	Put			7,317.00000	7,397	49.44	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Call			4,633.00000	4,553	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.55	Put			0.00000	0	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Call			2,633.00000	2,553	28.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.55	Put			0.00000	0	28.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Call			1,634.00000	1,554	27.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.55	Put			1.00000	1	27.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Call			6.00000	5	26.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.55	Put			1,373.00000	1,451	26.39	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Call			0.00000	0	39.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.55	Put			3,367.00000	3,447	39.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Call			0.00000	0	49.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.55	Put			7,367.00000	7,447	49.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Call			4,583.00000	4,503	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.60	Put			0.00000	0	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Call			2,583.00000	2,503	28.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.60	Put			0.00000	0	28.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Call			1,584.00000	1,504	27.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.60	Put			1.00000	1	27.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Call			5.00000	4	26.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.60	Put			1,422.00000	1,501	26.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Call			0.00000	0	39.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.60	Put			3,417.00000	3,497	39.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Call			0.00000	0	49.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.60	Put			7,417.00000	7,497	49.58	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Call			4,533.00000	4,453	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.65	Put			0.00000	0	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Call			3,533.00000	3,453	24.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.65	Put			0.00000	0	24.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Call			2,533.00000	2,453	28.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.65	Put			0.00000	0	28.57	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Call			1,534.00000	1,454	26.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.65	Put			1.00000	1	26.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Call			5.00000	4	27.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.65	Put			1,472.00000	1,551	27.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Call			0.00000	0	39.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.65	Put			3,467.00000	3,547	39.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Call			0.00000	0	46.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.65	Put			5,467.00000	5,547	46.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Call			0.00000	0	49.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.65	Put			7,467.00000	7,547	49.65	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.40	Call			4,783.00000	4,703	23.84	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	2.40	Put		0.00000	0	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Call		3,783.00000	3,703	24.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.40	Put		0.00000	0	24.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Call		2,783.00000	2,703	27.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.40	Put		0.00000	0	27.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Call		1,783.00000	1,704	28.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.40	Put		0.00000	0	28.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Call		8.00000	6	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.40	Put		1,225.00000	1,303	25.38	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Call		1.00000	0	38.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.40	Put		3,217.00000	3,297	38.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Call		0.00000	0	45.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.40	Put		5,217.00000	5,297	45.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Call		0.00000	0	49.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.40	Put		7,217.00000	7,297	49.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Call		4,483.00000	4,403	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.70	Put		0.00000	0	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Call		3,483.00000	3,403	24.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.70	Put		0.00000	0	24.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Call		2,483.00000	2,403	28.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.70	Put		0.00000	0	28.85	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Call		1,484.00000	1,404	26.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.70	Put		1.00000	1	26.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Call		4.00000	3	27.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.70	Put		1,521.00000	1,600	27.40	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Call		0.00000	0	40.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.70	Put		3,517.00000	3,597	40.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Call		0.00000	0	46.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.70	Put		5,517.00000	5,597	46.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Call		0.00000	0	49.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.70	Put		7,517.00000	7,597	49.72	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Call		4,433.00000	4,353	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.75	Put		0.00000	0	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Call		3,433.00000	3,353	24.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.75	Put		0.00000	0	24.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Call		2,433.00000	2,353	29.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.75	Put		0.00000	0	29.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Call		1,434.00000	1,355	25.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.75	Put		1.00000	1	25.95	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Call		4.00000	3	27.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.75	Put		1,571.00000	1,650	27.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Call		0.00000	0	40.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.75	Put		3,567.00000	3,647	40.31	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Call		0.00000	0	46.60	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.75	Put		5,567.00000	5,647	46.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	14.75	Call			0.00000	0	49.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.75	Put			7,567.00000	7,647	49.79	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Call			4,283.00000	4,203	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.90	Put			0.00000	0	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Call			3,283.00000	3,203	25.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.90	Put			0.00000	0	25.18	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Call			2,283.00000	2,203	29.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.90	Put			0.00000	0	29.96	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Call			3.00000	2	28.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.90	Put			1,720.00000	1,799	28.75	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Call			0.00000	0	41.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.90	Put			3,717.00000	3,797	41.24	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Call			0.00000	0	46.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.90	Put			5,717.00000	5,797	46.98	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Call			0.00000	0	50.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.90	Put			7,717.00000	7,797	50.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Call			4,383.00000	4,303	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.80	Put			0.00000	0	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Call			3,383.00000	3,303	25.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.80	Put			0.00000	0	25.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Call			2,383.00000	2,303	29.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.80	Put			0.00000	0	29.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Call			1,385.00000	1,305	25.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.80	Put			2.00000	2	25.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Call			4.00000	3	28.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.80	Put			1,621.00000	1,700	28.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Call			0.00000	0	40.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.80	Put			3,617.00000	3,697	40.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Call			0.00000	0	46.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	12.80	Put			5,617.00000	5,697	46.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Call			0.00000	0	49.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.80	Put			7,617.00000	7,697	49.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Call			4,333.00000	4,253	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	2.85	Put			0.00000	0	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Call			2,333.00000	2,253	29.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.85	Put			0.00000	0	29.69	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Call			1,335.00000	1,255	25.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.85	Put			2.00000	2	25.16	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Call			3.00000	3	28.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	8.85	Put			1,670.00000	1,749	28.41	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Call			0.00000	0	40.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	10.85	Put			3,667.00000	3,747	40.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Call			0.00000	0	49.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	14.85	Put			7,667.00000	7,747	49.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.00	Call			4,183.00000	4,103	23.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	3.00	Put		0.00000	0	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Call		3,183.00000	3,103	25.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.00	Put		0.00000	0	25.34	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Call		2,183.00000	2,103	30.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.00	Put		0.00000	0	30.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Call		3.00000	2	29.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.00	Put		1,820.00000	1,899	29.42	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Call		0.00000	0	41.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.00	Put		3,817.00000	3,897	41.86	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Call		0.00000	0	47.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.00	Put		5,817.00000	5,897	47.23	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Call		0.00000	0	50.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.00	Put		7,817.00000	7,897	50.14	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Call		4,133.00000	4,053	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.05	Put		0.00000	0	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Call		3,133.00000	3,053	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.05	Put		0.00000	0	25.43	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Call		2.00000	2	29.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.05	Put		1,869.00000	1,949	29.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Call		0.00000	0	47.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.05	Put		5,867.00000	5,947	47.35	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.05	Call		0.00000	0	50.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.05	Put		7,867.00000	7,947	50.21	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.10	Call		4,083.00000	4,003	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.10	Put		0.00000	0	23.84	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.10	Call		3,083.00000	3,003	25.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.10	Put		0.00000	0	25.51	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.10	Call		2.00000	2	30.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.10	Put		1,919.00000	1,999	30.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.10	Call		0.00000	0	47.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.10	Put		5,917.00000	5,997	47.48	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.10	Call		0.00000	0	50.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.10	Put		7,917.00000	7,997	50.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.20	Call		3,983.00000	3,903	24.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	3.20	Put		0.00000	0	24.01	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.20	Call		2,983.00000	2,903	26.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	4.20	Put		0.00000	0	26.07	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.20	Call		1,983.00000	1,903	30.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	5.20	Put		0.00000	0	30.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.20	Call		2.00000	2	30.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	9.20	Put		2,019.00000	2,098	30.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.20	Call		0.00000	0	42.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	11.20	Put		4,017.00000	4,097	42.73	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.20	Call		0.00000	0	47.62	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	13.20	Put		6,017.00000	6,097	47.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	15.20	Call		0.00000	0	50.28	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	15.20	Put		8,017.00000	8,097	50.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future			7.15690	7.23300		16.85	143,138.00	20	8,210.00
ZAAD On 15/03/2010 Currency Future	7.25	Call		286.00000	253	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.25	Put		303.00000	346	17.22	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.15	Call		336.00000	293	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.15	Put		253.00000	286	16.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Call		362.00000	317	16.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.10	Put		229.00000	261	16.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Call		390.00000	344	16.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.05	Put		207.00000	237	16.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Call		420.00000	372	16.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	7.00	Put		187.00000	215	16.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Call		450.00000	401	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.95	Put		167.00000	194	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Call		483.00000	431	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.90	Put		150.00000	174	16.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Call		516.00000	463	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.85	Put		133.00000	156	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		551.00000	496	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		118.00000	139	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Call		587.00000	531	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.75	Put		104.00000	124	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		624.00000	566	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		91.00000	109	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Call		624.00000	566	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.70	Put		91.00000	109	16.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Call		551.00000	496	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.80	Put		118.00000	139	16.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Call		743.00000	680	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.55	Put		60.00000	74	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Call		784.00000	721	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.50	Put		51.00000	64	16.91	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		702.00000	641	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		69.00000	84	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Call		702.00000	641	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.60	Put		69.00000	84	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Call		827.00000	762	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.45	Put		44.00000	55	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Call		662.00000	603	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.65	Put		79.00000	96	16.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Call		870.00000	804	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.40	Put		37.00000	47	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call		959.00000	891	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put		26.00000	34	16.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	6.20	Call			1,053.00000	981	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			20.00000	24	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Call			1,101.00000	1,027	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.15	Put			18.00000	20	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Call			1,005.00000	936	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.25	Put			22.00000	29	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Call			914.00000	847	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.35	Put			31.00000	40	16.92	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Call			1,198.00000	1,124	17.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.05	Put			15.00000	17	17.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Call			1,247.00000	1,172	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.00	Put			14.00000	15	18.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Call			1,150.00000	1,075	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.10	Put			17.00000	19	17.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Call			1,053.00000	981	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.20	Put			20.00000	24	16.94	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Call			959.00000	891	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	6.30	Put			26.00000	34	16.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Call			4,833.00000	4,757	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.40	Put			0.00000	0	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Call			3,833.00000	3,757	24.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.40	Put			0.00000	0	24.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Call			2,834.00000	2,758	28.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.40	Put			1.00000	1	28.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Call			1,838.00000	1,762	22.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.40	Put			5.00000	6	22.38	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Call			59.00000	52	21.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.40	Put			1,226.00000	1,295	21.52	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Call			7.00000	6	27.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.40	Put			3,174.00000	3,249	27.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Call			1.00000	1	32.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.40	Put			5,168.00000	5,244	32.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Call			1.00000	0	36.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.40	Put			7,168.00000	7,244	36.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Call			4,733.00000	4,657	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.50	Put			0.00000	0	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Call			3,733.00000	3,657	25.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.50	Put			0.00000	0	25.41	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Call			2,734.00000	2,658	27.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.50	Put			1.00000	1	27.86	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Call			1,739.00000	1,663	21.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.50	Put			6.00000	7	21.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Call			53.00000	46	21.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.50	Put			1,320.00000	1,389	21.90	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.50	Call			6.00000	5	27.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	10.50	Put		3,273.00000	3,349	27.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Call		1.00000	1	32.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.50	Put		5,268.00000	5,344	32.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Call		1.00000	0	37.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.50	Put		7,268.00000	7,344	37.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Call		4,683.00000	4,607	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.55	Put		0.00000	0	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Call		3,683.00000	3,607	25.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.55	Put		0.00000	0	25.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Call		2,684.00000	2,608	27.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.55	Put		1.00000	1	27.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Call		1,690.00000	1,614	21.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.55	Put		7.00000	7	21.29	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Call		50.00000	43	22.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.55	Put		1,367.00000	1,437	22.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Call		6.00000	5	27.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.55	Put		3,323.00000	3,398	27.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Call		1.00000	1	32.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.55	Put		5,318.00000	5,394	32.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Call		0.00000	0	37.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.55	Put		7,317.00000	7,394	37.23	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Call		4,633.00000	4,557	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.60	Put		0.00000	0	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Call		3,633.00000	3,557	26.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.60	Put		0.00000	0	26.09	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Call		2,634.00000	2,558	27.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.60	Put		1.00000	1	27.30	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,640.00000	1,565	20.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		7.00000	8	20.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Call		47.00000	41	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.60	Put		1,414.00000	1,484	22.27	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Call		6.00000	5	28.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.60	Put		3,373.00000	3,448	28.08	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Call		1.00000	1	32.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.60	Put		5,368.00000	5,444	32.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Call		0.00000	0	37.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.60	Put		7,367.00000	7,444	37.35	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Call		1,640.00000	1,565	20.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.60	Put		7.00000	8	20.93	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Call		4,533.00000	4,457	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.70	Put		0.00000	0	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Call		3,533.00000	3,457	26.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.70	Put		0.00000	0	26.77	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Call		2,534.00000	2,458	26.73	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.70	Put		1.00000	1	26.73	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	5.70	Call		1,541.00000	1,466	20.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.70	Put		8.00000	9	20.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Call		42.00000	36	22.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.70	Put		1,509.00000	1,580	22.64	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Call		5.00000	5	28.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.70	Put		3,472.00000	3,548	28.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Call		1.00000	1	32.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.70	Put		5,468.00000	5,544	32.89	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Call		0.00000	0	37.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.70	Put		7,467.00000	7,544	37.59	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Call		4,583.00000	4,507	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.65	Put		0.00000	0	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Call		3,583.00000	3,507	26.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.65	Put		0.00000	0	26.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Call		2,584.00000	2,508	27.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.65	Put		1.00000	1	27.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Call		1,591.00000	1,515	20.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.65	Put		8.00000	8	20.56	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Call		44.00000	39	22.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.65	Put		1,461.00000	1,532	22.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Call		5.00000	5	28.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.65	Put		3,422.00000	3,498	28.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Call		1.00000	1	32.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.65	Put		5,418.00000	5,494	32.78	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Call		0.00000	0	37.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.65	Put		7,417.00000	7,494	37.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Call		4,783.00000	4,707	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.45	Put		0.00000	0	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Call		3,783.00000	3,707	25.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.45	Put		0.00000	0	25.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Call		2,784.00000	2,708	28.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.45	Put		1.00000	1	28.15	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Call		1,789.00000	1,713	22.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.45	Put		6.00000	6	22.01	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Call		56.00000	49	21.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.45	Put		1,273.00000	1,342	21.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Call		6.00000	6	27.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.45	Put		3,223.00000	3,299	27.69	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Call		1.00000	1	32.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.45	Put		5,218.00000	5,294	32.34	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Call		1.00000	0	36.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.45	Put		7,218.00000	7,294	36.99	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Call		4,483.00000	4,407	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.75	Put		0.00000	0	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.75	Call		3,483.00000	3,407	27.11	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	3.75	Put		0.00000	0	27.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Call		2,484.00000	2,408	26.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.75	Put		1.00000	1	26.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Call		1,492.00000	1,417	19.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.75	Put		9.00000	10	19.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Call		39.00000	34	22.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.75	Put		1,556.00000	1,628	22.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Call		5.00000	4	28.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.75	Put		3,522.00000	3,597	28.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Call		1.00000	1	33.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.75	Put		5,518.00000	5,594	33.00	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Call		0.00000	0	37.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.75	Put		7,517.00000	7,594	37.71	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Call		4,383.00000	4,307	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.85	Put		0.00000	0	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Call		3,383.00000	3,307	27.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.85	Put		0.00000	0	27.80	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Call		2,385.00000	2,309	25.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.85	Put		2.00000	2	25.88	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Call		1,394.00000	1,319	19.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.85	Put		11.00000	12	19.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Call		35.00000	31	23.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.85	Put		1,652.00000	1,724	23.20	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Call		5.00000	4	28.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.85	Put		3,622.00000	3,697	28.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Call		1.00000	1	33.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.85	Put		5,618.00000	5,694	33.21	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Call		0.00000	0	37.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.85	Put		7,617.00000	7,694	37.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Call		4,283.00000	4,207	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.95	Put		0.00000	0	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Call		3,283.00000	3,207	28.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.95	Put		0.00000	0	28.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Call		2,285.00000	2,209	25.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.95	Put		2.00000	2	25.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Call		1,296.00000	1,221	18.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.95	Put		13.00000	14	18.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Call		32.00000	28	23.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.95	Put		1,749.00000	1,821	23.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Call		4.00000	4	28.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.95	Put		3,721.00000	3,797	28.98	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Call		1.00000	1	33.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.95	Put		5,718.00000	5,794	33.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Call		0.00000	0	38.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.95	Put		7,717.00000	7,794	38.19	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	2.90	Call			4,333.00000	4,257	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.90	Put			0.00000	0	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Call			3,333.00000	3,257	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.90	Put			0.00000	0	28.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Call			2,335.00000	2,259	25.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.90	Put			2.00000	2	25.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Call			1,345.00000	1,270	18.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.90	Put			12.00000	13	18.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Call			33.00000	29	23.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.90	Put			1,700.00000	1,772	23.39	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Call			4.00000	4	28.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.90	Put			3,671.00000	3,747	28.85	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Call			1.00000	1	33.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.90	Put			5,668.00000	5,744	33.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Call			0.00000	0	38.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.90	Put			7,667.00000	7,744	38.07	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Call			4,433.00000	4,357	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	2.80	Put			0.00000	0	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Call			3,433.00000	3,357	27.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.80	Put			0.00000	0	27.45	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Call			2,435.00000	2,359	26.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.80	Put			2.00000	2	26.17	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Call			1,443.00000	1,368	19.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.80	Put			10.00000	11	19.48	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Call			37.00000	33	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	8.80	Put			1,604.00000	1,676	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Call			5.00000	4	28.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	10.80	Put			3,572.00000	3,647	28.60	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Call			1.00000	1	33.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	12.80	Put			5,568.00000	5,644	33.10	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Call			0.00000	0	37.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	14.80	Put			7,567.00000	7,644	37.83	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Call			4,233.00000	4,157	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.00	Put			0.00000	0	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Call			3,233.00000	3,157	28.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.00	Put			0.00000	0	28.82	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Call			2,235.00000	2,159	25.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.00	Put			2.00000	3	25.03	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Call			30.00000	26	23.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.00	Put			1,797.00000	1,869	23.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Call			4.00000	4	29.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.00	Put			3,771.00000	3,847	29.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Call			1.00000	1	33.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.00	Put			5,768.00000	5,844	33.54	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.00	Call			0.00000	0	38.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	15.00	Put			7,767.00000	7,844	38.31	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Call			4,183.00000	4,107	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.05	Put			0.00000	0	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Call			3,183.00000	3,107	29.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.05	Put			0.00000	0	29.16	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Call			2,186.00000	2,110	24.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.05	Put			3.00000	3	24.75	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Call			29.00000	25	23.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.05	Put			1,846.00000	1,918	23.95	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Call			4.00000	3	29.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.05	Put			3,821.00000	3,897	29.24	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Call			1.00000	1	33.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.05	Put			5,818.00000	5,894	33.65	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Call			0.00000	0	38.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.05	Put			7,817.00000	7,894	38.43	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Call			4,133.00000	4,057	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.10	Put			0.00000	0	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Call			3,133.00000	3,057	29.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.10	Put			0.00000	0	29.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.10	Call			2,136.00000	2,060	24.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.10	Put			3.00000	3	24.47	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.10	Call			27.00000	24	24.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.10	Put			1,894.00000	1,967	24.14	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.10	Call			4.00000	3	29.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.10	Put			3,871.00000	3,946	29.37	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Call			1.00000	1	33.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.10	Put			5,868.00000	5,944	33.76	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Call			0.00000	0	38.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.10	Put			7,867.00000	7,944	38.55	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.15	Call			4,083.00000	4,007	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.15	Put			0.00000	0	23.02	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.15	Call			3,083.00000	3,007	29.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.15	Put			0.00000	0	29.84	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.15	Call			2,086.00000	2,010	24.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.15	Put			3.00000	4	24.19	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.15	Call			26.00000	23	24.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.15	Put			1,943.00000	2,016	24.32	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.15	Call			4.00000	3	29.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.15	Put			3,921.00000	3,996	29.50	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.15	Call			1.00000	1	33.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.15	Put			5,918.00000	5,994	33.87	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.15	Call			0.00000	0	38.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.15	Put			7,917.00000	7,994	38.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.25	Call			3,983.00000	3,907	23.70	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	3.25	Put			0.00000	0	23.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 15/03/2010 Currency Future	4.25	Call		2,983.00000	2,907	29.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	4.25	Put		0.00000	0	29.28	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.25	Call		1,987.00000	1,911	23.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	5.25	Put		4.00000	4	23.46	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.25	Call		23.00000	20	24.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	9.25	Put		2,040.00000	2,113	24.58	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.25	Call		3.00000	3	29.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	11.25	Put		4,020.00000	4,096	29.72	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.25	Call		1.00000	1	34.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	13.25	Put		6,018.00000	6,094	34.11	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.25	Call		0.00000	0	38.67	0.00	0	0.00
ZAAD On 15/03/2010 Currency Future	15.25	Put		8,017.00000	8,093	38.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future			7.20130	7.27330		17.05	7,201.30	1	1,250.00
ZAAD On 14/06/2010 Currency Future	7.25	Call		396.00000	364	17.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.25	Put		373.00000	413	17.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.20	Call		418.00000	383	17.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.20	Put		345.00000	382	17.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.15	Call		442.00000	405	16.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.15	Put		319.00000	354	16.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Call		467.00000	429	16.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.10	Put		294.00000	327	16.86	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Call		520.00000	478	16.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	7.00	Put		247.00000	277	16.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Call		548.00000	505	16.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.95	Put		225.00000	253	16.58	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Call		578.00000	532	16.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.90	Put		204.00000	231	16.48	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Call		608.00000	561	16.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.85	Put		185.00000	210	16.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Call		640.00000	591	16.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.80	Put		167.00000	190	16.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Call		673.00000	623	16.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.75	Put		149.00000	171	16.19	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Call		778.00000	723	15.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.60	Put		105.00000	122	15.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Call		816.00000	759	15.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.55	Put		92.00000	108	15.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Call		742.00000	689	16.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.65	Put		119.00000	137	16.00	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Call		854.00000	796	15.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.50	Put		81.00000	95	15.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Call		707.00000	655	16.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.70	Put		133.00000	154	16.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Call		4,773.00000	4,701	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.50	Put		0.00000	0	30.15	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	3.50	Call			3,774.00000	3,702	29.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.50	Put			0.00000	0	29.13	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Call			2,776.00000	2,704	25.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.50	Put			3.00000	3	25.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Call			1,786.00000	1,715	19.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.50	Put			13.00000	14	19.32	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Call			122.00000	113	21.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.50	Put			1,349.00000	1,411	21.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Call			19.00000	17	24.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.50	Put			3,245.00000	3,316	24.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Call			4.00000	4	28.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.50	Put			5,231.00000	5,303	28.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Call			2.00000	2	31.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.50	Put			7,228.00000	7,300	31.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Call			4,723.00000	4,651	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.55	Put			0.00000	0	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Call			3,724.00000	3,652	28.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.55	Put			0.00000	0	28.96	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Call			2,726.00000	2,655	24.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.55	Put			3.00000	3	24.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Call			1,737.00000	1,666	19.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.55	Put			14.00000	15	19.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Call			117.00000	108	21.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.55	Put			1,394.00000	1,457	21.70	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Call			18.00000	16	24.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.55	Put			3,294.00000	3,365	24.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Call			4.00000	4	28.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.55	Put			5,281.00000	5,353	28.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Call			2.00000	2	31.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.55	Put			7,278.00000	7,350	31.38	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Call			4,673.00000	4,601	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.60	Put			0.00000	0	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Call			3,674.00000	3,602	28.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.60	Put			0.00000	0	28.79	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Call			2,677.00000	2,605	24.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.60	Put			3.00000	4	24.49	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Call			1,688.00000	1,617	18.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.60	Put			15.00000	16	18.72	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Call			113.00000	104	21.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.60	Put			1,439.00000	1,503	21.87	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Call			17.00000	15	24.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.60	Put			3,343.00000	3,414	24.99	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Call			4.00000	4	28.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.60	Put			5,331.00000	5,402	28.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.60	Call			2.00000	1	31.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	14.60	Put			7,328.00000	7,400	31.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Call			4,623.00000	4,551	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.65	Put			0.00000	0	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Call			3,624.00000	3,552	28.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.65	Put			0.00000	0	28.62	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Call			2,627.00000	2,555	24.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.65	Put			4.00000	4	24.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Call			1,640.00000	1,569	18.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.65	Put			16.00000	17	18.42	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Call			108.00000	100	22.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.65	Put			1,485.00000	1,549	22.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Call			16.00000	14	25.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.65	Put			3,393.00000	3,463	25.03	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Call			4.00000	4	28.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.65	Put			5,381.00000	5,452	28.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Call			2.00000	1	31.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.65	Put			7,378.00000	7,450	31.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Call			4,473.00000	4,401	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.80	Put			0.00000	0	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Call			3,474.00000	3,402	28.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.80	Put			1.00000	1	28.11	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Call			2,478.00000	2,406	23.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.80	Put			5.00000	5	23.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Call			1,493.00000	1,423	17.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.80	Put			20.00000	22	17.53	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Call			97.00000	89	22.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.80	Put			1,623.00000	1,688	22.56	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Call			14.00000	12	25.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.80	Put			3,540.00000	3,611	25.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Call			4.00000	3	28.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.80	Put			5,530.00000	5,602	28.65	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Call			1.00000	1	31.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.80	Put			7,528.00000	7,600	31.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Call			4,373.00000	4,301	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.90	Put			0.00000	0	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Call			3,374.00000	3,302	27.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.90	Put			1.00000	1	27.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Call			2,379.00000	2,307	22.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.90	Put			5.00000	6	22.80	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Call			1,396.00000	1,326	16.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.90	Put			23.00000	25	16.93	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Call			90.00000	83	22.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.90	Put			1,717.00000	1,782	22.91	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Call			12.00000	11	25.21	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.90	Put			3,639.00000	3,710	25.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	12.90	Call			4.00000	3	28.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.90	Put			5,630.00000	5,702	28.85	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Call			1.00000	1	31.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.90	Put			7,628.00000	7,700	31.88	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Call			4,523.00000	4,451	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.75	Put			0.00000	0	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Call			3,524.00000	3,452	28.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.75	Put			0.00000	1	28.28	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Call			2,528.00000	2,456	23.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.75	Put			4.00000	5	23.64	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Call			1,542.00000	1,471	17.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.75	Put			19.00000	20	17.83	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Call			100.00000	93	22.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.75	Put			1,577.00000	1,641	22.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Call			14.00000	13	25.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.75	Put			3,491.00000	3,562	25.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Call			4.00000	4	28.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.75	Put			5,480.00000	5,552	28.55	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Call			1.00000	1	31.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.75	Put			7,478.00000	7,550	31.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Call			4,423.00000	4,351	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.85	Put			0.00000	0	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Call			3,424.00000	3,352	27.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.85	Put			1.00000	1	27.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Call			2,428.00000	2,357	23.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.85	Put			5.00000	5	23.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Call			1,445.00000	1,374	17.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.85	Put			21.00000	23	17.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Call			93.00000	86	22.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.85	Put			1,670.00000	1,735	22.73	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Call			13.00000	12	25.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.85	Put			3,590.00000	3,660	25.18	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Call			4.00000	3	28.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.85	Put			5,580.00000	5,652	28.75	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Call			1.00000	1	31.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.85	Put			7,578.00000	7,650	31.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Call			4,323.00000	4,251	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	2.95	Put			0.00000	0	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Call			3,324.00000	3,252	27.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.95	Put			1.00000	1	27.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Call			2,329.00000	2,258	22.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.95	Put			6.00000	6	22.51	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Call			1,348.00000	1,278	16.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.95	Put			25.00000	27	16.63	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	8.95	Call			87.00000	80	23.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/06/2010 Currency Future	8.95	Put		1,763.00000	1,829	23.08	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Call		12.00000	11	25.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	10.95	Put		3,688.00000	3,759	25.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Call		3.00000	3	28.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	12.95	Put		5,680.00000	5,752	28.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Call		1.00000	1	31.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	14.95	Put		7,678.00000	7,750	31.95	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Call		4,273.00000	4,201	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.00	Put		0.00000	0	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Call		3,274.00000	3,202	27.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.00	Put		1.00000	1	27.43	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Call		2,280.00000	2,208	22.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.00	Put		6.00000	7	22.23	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Call		1,300.00000	1,230	16.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.00	Put		26.00000	29	16.33	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Call		84.00000	77	23.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.00	Put		1,810.00000	1,876	23.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Call		11.00000	10	25.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.00	Put		3,738.00000	3,809	25.29	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Call		3.00000	3	29.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.00	Put		5,730.00000	5,802	29.05	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Call		1.00000	1	32.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.00	Put		7,728.00000	7,800	32.02	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Call		4,173.00000	4,101	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.10	Put		0.00000	0	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Call		3,175.00000	3,103	27.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.10	Put		1.00000	1	27.09	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Call		2,181.00000	2,109	21.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.10	Put		7.00000	8	21.67	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Call		1,204.00000	1,135	15.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.10	Put		30.00000	33	15.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Call		78.00000	72	23.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.10	Put		1,905.00000	1,971	23.60	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Call		10.00000	9	25.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.10	Put		3,837.00000	3,908	25.36	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Call		3.00000	3	29.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.10	Put		5,830.00000	5,902	29.25	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Call		1.00000	1	32.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.10	Put		7,828.00000	7,900	32.16	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Call		4,123.00000	4,051	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.15	Put		0.00000	0	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Call		3,125.00000	3,053	26.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.15	Put		1.00000	2	26.92	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Call		2,131.00000	2,060	21.39	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.15	Put		8.00000	8	21.39	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 14/06/2010 Currency Future	6.15	Call			1,156.00000	1,087	15.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.15	Put			33.00000	36	15.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.15	Call			76.00000	70	23.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.15	Put			1,952.00000	2,019	23.77	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Call			9.00000	9	25.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.15	Put			3,886.00000	3,957	25.40	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Call			3.00000	3	29.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.15	Put			5,880.00000	5,952	29.35	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Call			1.00000	1	32.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.15	Put			7,878.00000	7,950	32.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.20	Call			4,073.00000	4,001	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.20	Put			0.00000	0	30.15	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.20	Call			3,075.00000	3,003	26.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.20	Put			2.00000	2	26.74	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.20	Call			2,082.00000	2,010	21.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.20	Put			9.00000	9	21.10	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.20	Call			1,108.00000	1,040	15.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.20	Put			35.00000	39	15.14	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.20	Call			73.00000	68	23.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.20	Put			2,000.00000	2,067	23.94	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.20	Call			9.00000	8	25.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.20	Put			3,936.00000	4,007	25.44	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.20	Call			3.00000	3	29.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.20	Put			5,930.00000	6,002	29.45	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.20	Call			1.00000	1	32.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.20	Put			7,928.00000	8,000	32.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.25	Call			4,023.00000	3,951	29.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	3.25	Put			0.00000	0	29.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.25	Call			3,025.00000	2,953	26.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	4.25	Put			2.00000	2	26.46	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.25	Call			2,033.00000	1,961	20.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	5.25	Put			9.00000	10	20.81	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.25	Call			1,061.00000	997	15.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	6.25	Put			38.00000	46	15.24	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.25	Call			71.00000	64	23.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	9.25	Put			2,048.00000	2,113	23.98	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.25	Call			8.00000	8	25.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	11.25	Put			3,985.00000	4,057	25.54	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.25	Call			3.00000	3	29.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	13.25	Put			5,980.00000	6,052	29.52	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.25	Call			1.00000	1	32.31	0.00	0	0.00
ZAAD On 14/06/2010 Currency Future	15.25	Put			7,978.00000	8,050	32.31	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b>Total for Derivatives:</b>								202,078,678.28	13,419	1,058,323.00

**Grand Total:** 202,078,678.28 13,419 1,058,323.00